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Futures Truth Magazine

#1-2008 Issue

YOU SAY YOU'RE A TRADER? IT MAY BE A TOUGH GAME WITH THE IRS

BY JIM CRIMMINS

George's Corner - Putting The Thermostat System Into Our Visual Basic Testing Platform

Best Buys for 2008

by Al Thomas

Before The Close - Daytrading Secrets: Three Drives To a Top Or Bottom

by Lundy S. Hill

New Systems In This Issue:

Auto 2 Way, Auto Spike, Auto ExtremeR, Auto SwingR and Auto Core Duo
by AutoTrading Systems

RC Chance+ and RC Trend
by Rickey Cheung

GEMS NG Mini
by Creative Breakthrough, Inc.

Trend Weaver
by TimingCharts.com

Top 10 Tables 3 | Master Performance Table 12 | Vendor Index 56

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FUTURES' TRADING INVOLVES SUBSTANTIAL RISK OF LOSS. FUTURES' TRADING IS NOT SUITABLE FOR ALL INVESTORS. PAST PERFORMANCE IS NO GUARANTEE OF FUTURE RESULTS.

Futures Truth™
MAGAZINE

Issue # 1 • 2008

REGULAR FEATURES

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FTC was established to bring truth to the world of publicly offered trading systems. The public is literally flooded with trading systems which carry promise of great wealth, if one only has the discipline to "follow the system". Many traders have purchased systems for large sums of money only to find out later that the system is worthless. Our purpose is to provide information to assist you in both the purchasing of and the actual decision to trade a system. It is up to you to reach your own conclusion from the facts we present.

There is a substantial risk of loss in futures trading. The high degree of leverage that is found in futures (because of small margin requirements) can work against you as well as for you, i.e., you can have large losses as well as large gains.

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- The owner of Futures Truth™ has an affiliation with the brokerage firm, Commodity Research Institute (CRI), a registered IB.
- Brokers with CRI have systems that we track in Futures Truth™ Magazine. These systems are Stafford S&P Daytrade, FT S&P Daytrade, Universal, Universal LT, Pendulum, and Universal 2.0.
- Futures Truth™ Magazine does track and may trade systems that are created and sold by Futures Truth™ Company. These systems are Samurai 7, Samurai 31, Samurai 35, Dynamic Breakout, FT Version Turtle Trading, and Dynamic Moving Average Crossover.

GEORGE'S CORNER

Putting the Thermostat System Into Our Visual Basic for Excel Testing Platform **38**

In this bonus expansion of the Excel testing platform series, George goes walks through programming a complete system, Thermostat - a short term swing and trend following system, first published in *Building Winning Trading Systems With TradeStation*.

YOU SAY YOU'RE A TRADER? PREPARE TO PROVE IT TO THE IRS

45

The first and perhaps biggest hurdle that every new trader faces come tax time is to convince the Internal Revenue Service that you are, in fact, a professional trader and not merely an overactive investor. Jim Crimmins, the founder and President of Traders Accounting, gives some insight on things to watch out for when declaring this trading status.

BEST BUYS FOR 2008

48

Everyone seems to want to put his neck on the block to predict what stocks to buy for the coming year. The year, Al Thomas takes a chance and makes his predictions. 2008 may not be the year to hide your money in your mattress!

BEFORE THE CLOSE - DAYTRADING SECRETS

50

Getting in a trade is easy, it's the getting out that's tough. In Daytrading Secrets, Lundy S. Hill looks at the Three Drives To a Top Or Bottom and shows why the old adage that "things happen in threes" is true of trading also.

CTA RESOURCE REVIEW

52

Wondering how some of the top CTA's are performing? Holliston Hurd takes a closer look at MarketEthos Captial by Faris P. Hitti, Sean P. Phelan, Debra Hitti and Christopher Kourakis. You will also find the YTD rankings of the Top 25 New CTAs.

Futures Truth Magazine

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TOP TEN TABLES

TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	Anticipation	232.3%
2	Samurai 35	226.6%
3	Anticipation IV	181.5%
4	Mesa T-Notes	166.1%
5	Maxim	162.5%
6	ATS-3200	152.7%
7	Keystone	142.6%
8	Qtech Bellies	141.2%
9	Natural Gas Offense	136.9%
10	Delphi Universal	133.6%

TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	Mesa T-Notes	491.0%
2	Kannatta	387.2%
3	Mesa Bonds	251.6%
4	Dollar Trader for Currencies	239.5%
5	SledgeHammer	210.2%
6	Crude Extreme	201.4%
7	Black Gold	194.0%
8	VOLPAT	189.4%
9	Maxim	188.6%
10	Qtech Beans	183.9%

TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Anticipation	232.3%
2	Samurai 35	226.6%
3	Anticipation IV	181.5%
4	Mesa T-Notes	166.1%
5	ATS-3200	152.7%
6	Qtech Bellies	141.2%
7	Natural Gas Offense	136.9%
8	Delphi Universal	133.6%
9	Natural Gas Trader - MA	132.2%
10	Anticipation III	119.0%

TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Maxim	162.5%
2	Keystone	142.6%
3	Dollar Trader for Currencies	94.8%
4	Simple Harmony	81.1%
5	GK Energy Trader 2	69.3%
6	RC Success	64.0%
7	Tzar	58.8%
8	Super Turtle	57.7%
9	Trendchannel	54.3%
10	Catscan III Constant	52.1%

Systems included in the "Since Release Date" Tables, must have been released for at least 18 months.

HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

THERE IS A SUBSTANTIAL RISK OF LOSS IN FUTURES TRADING. THE HIGH DEGREE OF LEVERAGE THAT IS FOUND IN FUTURES (BECAUSE OF SMALL MARGIN REQUIREMENTS) CAN WORK FOR YOU AS WELL AS AGAINST YOU, I.E. YOU CAN HAVE LARGE LOSSES AS WELL AS LARGE GAINS.

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Systems Tracked In This Issue #1-2008

Sys. #	Rank	System Name	Vendor
405	221	%C DayBreaker	Creative Breakthrough, Inc.
106	145	1-2-3 System	John Schmidt
198	156	1-2-3-4 System	John Schmidt
548	210	24.Fujiko	Takaiku Nishimura
275	14	25X25	Charles Le Beau
409	142	Abalone	Petros Development Corp.
207	197	Aberration	Keith Fitschen
300	236	Aberration Plus	Keith Fitschen
365	222	Advent	Scott Magnuson
432	11	AlfaMAXX	Alfaranda CTA
307	31	Amos' Root	Giles Korznecki
364	201	Andromeda	Petros Development Corp.
441	169	Andromeda 2	Petros Development Corp.
380	207	Anomaly 1	longtermtrading.com
381	214	Anomaly 2	longtermtrading.com
224	254	Anticipation	Advanced Systems Inc.
295	262	Anticipation II	Advanced Systems Inc.
573	238	Anticipation III	Advanced Systems Inc.
574	206	Anticipation IV	Advanced Systems Inc.
279	237	Arcs	Alfaranda
302	133	Arcs Plus	Alfaranda
271	183	Athena	Brian Watson
361	157	ATS-3200	Advanced Trading Sys.
362	15	ATS-6400	Advanced Trading Sys.
583	193	Aussie Trader	eMarCoSoft y Cia Ltda
599	**172**	**Auto 2 Way**	**Tim Rea**
603	**125**	**Auto Core Duo**	**Tim Rea**
601	**167**	**Auto ExtremeR**	**Tim Rea**
600	**165**	**Auto SpikeR**	**Tim Rea**
602	**181**	**Auto SwingR**	**Tim Rea**
469	223	Axiom Index	TradingVisions Systems, Inc.
471	97	Axiom Long Term	TradingVisions Systems, Inc.
425	217	AxSym	i8i.com
386	184	Balance Point	Daytrading Educators
269	224	Basis	Alfaranda
270	105	Basis II	Alfaranda
234	65	Belly Trader	Dr. John Clayburg
273	166	Big Dipper	Charles Le Beau
578	171	Black Crusader UD	Andrew Gibbs & Allan Kerr
579	212	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr
333	7	Black Gold	Giles Korznecki
560	218	Black Gold - Petrol	eMarCoSoft y Cia Ltda
124	195	Black or White	Troy Staman
225	22	Bond & Yen Trdng. Sys.	George Panagakis
397	255	Bond Blaster	Tom Stein
121	266	BondPat	Lee Gettess
450	89	Bounce 2	Trade Maid
395	50	BRIX	Alfaranda
296	242	Capcon1	Kevin Brown
212	68	CatScan	Randy Stuckey
226	162	Catscan II	Randy Stuckey
421	80	Catscan III	Randy Stuckey
422	59	Catscan III Const.	Randy Stuckey
563	119	CatsCan IV	Randy Stuckey
564	101	CatsCan IV Const	Randy Stuckey
350	55	Challenger	S. L. Pee
342	106	Checkmate	Strategic Trading Sys.
343	178	CoatTails	longtermtrading.com
416	180	Cobalt	TradingVisions Index Sys.
278	69	Compass	Ziad Chahal
338	176	Countdown	longtermtrading.com
588	260	Cowbelle	eMarCoSoft y Cia Ltda
331	253	Cross Bow	Charles Le Beau
534	6	CrudeExtreme	Chan So Han
512	128	CTS BrB System	Creative Trading Systems, LLC
511	225	CTS Crash Control	Creative Trading Systems, LLC
250	188	Cyclone	Dr. John Clayburg
543	208	DCB Coffee	Andy Waldock
546	102	DCB Cotton	Andy Waldock
541	153	DCB Crude Oil	Andy Waldock
542	120	DCB Lean Hogs	Andy Waldock
544	111	DCB Lumber	Andy Waldock
547	186	DCB Nasdaq Swing	Andy Waldock
545	185	DCB Natural Gas	Andy Waldock
540	113	DCB Wheat	Andy Waldock
306	35	DCB-Bond	Andy Waldock
111	234	DCS II	PWA Futures
509	17	Delphi Universal	TradingVisions Systems, Inc.
595	104	Delphi Universal II	TradingVisions Systems, Inc.
594	215	Delphi Universal II Day	TradingVisions Systems, Inc.
136	239	Delta Threshold	Day Trading Inst.
4	54	Dennis RSI	Robert Dennis, Jr.
82	194	Directional Movement	Welles Wilder
400	130	DirecTrend	Steve Marshall
236	4	Dollar Trader for Curr.	Dave Fox
62	250	Dr. Jenkins System	Dr. David Jenkins
125	126	Dual Cross System	David Wright
562	16	Dual Thrust	Mike Chalek
590	34	DualThrust 2	Mike Chalek
240	81	Dynamic Breakout Sys	George Pruitt/FTC
303	196	Dynamic MovAvgCross	George Pruitt/FTC
467	146	DynamicTrendTrading	Dave Reiter
265	149	Dynamo	Chuck Hughes
327	88	Early Bird	TradingVisions Systems, Inc.
397	25	Early Bird II	TradingVisions Systems, Inc.
431	46	Early Bird III	TradingVisions Systems, Inc.
470	28	EGE 6%	Nihat Orhan
473	270	EGE7 High Low	Nihat Orhan
521	199	Elsie	eMarCoSoft y Cia Ltda
257	72	ETS - Daily	Michael Mermer
256	86	ETS - Interim	Michael Mermer
272	49	ETS Day Trade	Michael Mermer
221	257	EuroDollar Indicator	George Panagakis
445	13	EuroDynamics LT	Haflidi Eliasson
569	136	EuroMax	Haflidi Eliasson
288	62	EVE T Bond	Emil Van Essen
235	192	Feeder Trader	Dr. John Clayburg
404	150	FGC Emerald	First Global Capital Mgmt.
507	152	FMS Advantage	Fast Market Systems
586	38	Franc Trader	eMarCoSoft y Cia Ltda
171	78	FT S&P DayTrade	Stafford Trading Co.
524	203	Fujiko.N	Takaiku Nishimura
483	66	Fusion	Strategic Trading Sys.
370	177	GearedUp	Steffen Orben
401	204	GearedUpMk1	Steffen Orben
605	**144**	**GEMS NG Mini**	Creative Breathrough, Inc.
332	109	Genesis B	Giles Korzenecki
294	141	GK Currency Trader	H. G. Knees
349	53	GK Energy Trader	H. G. Knees
487	33	GK-Energy Trader II	H. G. Knees

Systems appearing in this issue for the first time are listed in Bold.

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Systems Tracked In This Issue #1-2008

Sys. #	Rank	System Name	Vendor
489	19	GK-Grain Trader I	H. G. Knees
348	231	GK-Interest Trader	H. G. Knees
488	263	GK-Meat Trader I	H. G. Knees
550	205	GK Universal Trader I	H. G. Knees
551	103	GK Universal Trader II	H. G. Knees
253	115	Golden SX	Randy Stuckey
254	140	Golden SX Const.	Randy Stuckey
555	127	GoldLingote	eMarCoSoft y Cia Ltda
177	230	Grand Cayman System	Mike Chisolm
572	123	HI%Mid	Seival Systems
346	240	Hi-Lo Swing	David McLarney
491	76	HiProb	Seival Systems
366	114	I-Master	Keith Fischen/Murray Ruggiero
415	43	Impetus	TradingVisions Systems, Inc.
589	27	Impetus SP	TradingVisions Systems, Inc.
523	170	Intensity	Christian Smart, Ph.D.
577	175	Intensity LT	Christian Smart, Ph.D.
334	220	JJ	Giles Korzenecki
584	2	Kannatta	eMarCoSoft y Cia Ltda
538	37	Keystone	Founder Trading
193	190	Kylie	Harvest Trading
274	249	Lil' Dipper	Charles Le Beau
247	261	Lil Gapper	David Wright
451	211	Longrifle	Adam Grimes
557	64	Madera2X4	eMarCoSoft y Cia Ltda
266	56	Magnet	Lapis Trading Strategies
384	83	Market Direction	Giles Korzenecki
203	187	Market Mapping	Lee Gettess
383	247	Market Rider	Parviz Hamedanian
552	9	Maxim	Founder Trading
585	138	Maya Legacy	eMarCoSoft y Cia Ltda
480	110	Mechwarrior-SP	Andrew Gibbs
485	139	Mechwarrior-ES	Andrew Gibbs
321	3	MESA Bonds	John Ehlers/Mike Barna
435	1	Mesa T-Notes	John Ehlers/Mike Barna
412	227	MesaMAX	John Ehlers/Mike Barna
104	116	Mike Culler System	Mike Culler
280	70	Millenium 2000	Randy Stuckey
31	82	Miracle Trading Mthd.	R. C. Allen
596	251	Mosaic	Founder Trading
322	132	Moving Avg. Reversal	S. L. Pee & M. H. Pee
34	269	Murlantic Cattle Method	Mrs. M. Sanderford
525	134	Naka89	Kazuhiko Nakayama
526	93	Natural Gas Offense	Advanced Systems Inc.
505	129	Natural Gas Trader-GA	Advanced Systems Inc.
506	92	Natural Gas Trader-LA	Advanced Systems Inc.
504	84	Natural Gas Trader-MA	Advanced Systems Inc.
204	264	NCR	Joseph Stowell
26	98	Night & Day Daytrading	Joe Bristor
378	36	Octane	Keener Capital Mgmt.
559	87	OCTANE92	eMarCoSoft y Cia Ltda
65	189	Parabolic Stop	Welles Wilder
440	147	Pegasus	Petros Development Corp.
304	58	Pendulum	Stafford Trading Co.
575	163	PowerTrader	B. Antrobus
399	154	Prism Growth	Mark Keating
231	235	Profit Quest	ProfitQuest Systems
102a	174	PULSAR Imp. Pattern	Joe Duffy
102b	41	PULSAR Volatility	Joe Duffy
591	112	PUMP #1	eMarCoSoft y Cia Ltda
492	10	Qtech Beans	Dave Poxon
495	47	Qtech Bellies	Dave Poxon
494	30	Qtech Cattle	Dave Poxon
568	198	Qtech S&P	Dave Poxon
493	259	Qtech Wheat	Dave Poxon
42	209	QUAD	Joe Bristor
187	39	R-Breaker	Rich Saidenberg
570	232	RC Advance ++	Rickey Cheung
566	121	RC Book 2	Rickey Cheung
565	94	RC Chance	Rickey Cheung
597	**118**	**RC Chance+**	**Rickey Cheung**
592	213	RC Courage	Rickey Cheung
567	90	RC Edge	Rickey Cheung
576	143	RC Shine	Rickey Cheung
461	40	RC Success	Rickey Cheung
519	244	RC Success 3	Rickey Cheung
598	**71**	**RC Trend**	**Rickey Cheung**
340	161	Ready-Set-Go	longtermtrading.com
582	148	Red Copper	eMarCoSoft y Cia Ltda
123	246	Reverse Trend Entry	Troy Staman
186	226	R-Levels	Rich Saidenberg
268	155	R-Mesa 3	John Ehlers/Mike Barna
411	60	R-Mesa 5	John Ehlers/Mike Barna
436	117	S&P Day	Haflidi Eliasson
472	26	SAGA	Carlos Chaves
417	131	Samba	Dance With the Markets
283	20	Samurai_35	Futures Research
281	29	Samurai_7	Futures Research
105	18	Scooter	Robert Dennis Jr
114	245	Second Income	Gila Brock
248	200	Sentive Yen System	Sentive Trading Co.
297	258	Serendipity	Charles LeBeau
430	248	Shockwave	Keener Capital Mgmt.
298	268	Sidewinder	Charles LeBeau
255	23	Sierra Hotel	Mesa
587	159	Silver Bullet	eMarCoSoft y Cia Ltda
571	52	Simple Harmony	Murray Ruggiero
581	5	SledgeHammer	Greg Jewell
232	202	SP \ U	Financial Facilitators
535	164	Spartan	Joseph Ford
438	219	Spectrum	TradingVisions Systems, Inc.
413	91	SPMD 500	Giles Korzenecki/Dave Wresinski
344	124	STAT	Randy Stuckey
345	100	STAT Const	Randy Stuckey
410	160	Statmirror	Piotr Michalak
258	229	STC S&P DayTrade	Stafford Trading
347	233	STO-X	David McLarney
335	265	Strategic	Charles LeBeau
561	135	Super Turtle	Murray Ruggiero
140	252	Support/Resistance	Walter Studnicki
84	168	Swing Index System	Welles Wilder
374	96	Synergy	Strategic Trading Sys.
251	271	TBond 2000	David Wright
139	256	T-Bonds Day_Trade	Walter Studnicki
242	107	The Big Blue	Vilar Kelly
196	241	The Mystery System	Peter Aan
309	32	Theta	Scott Lowry
496	151	Time	Urban Jaekle
228	228	Top Ten System	Taruas Trading
93	73	Trader's Profit Motive	Traders Software

Systems appearing in this issue for the first time are listed in Bold.

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Systems Tracked In This Issue #1-2008

Sys. #	Rank	System Name	Vendor
515	67	Trend Harmony	Murray Ruggerio
299	216	Trend One	PWA Futures
292	108	Trendchannel	John Tolan
17	173	Trender	Walter Studnicki
604	**48**	**Trend Weaver**	**TimingCharts.com**
387	158	Tuition-LT	Skyline Computers
539	12	Turbo Trader Pro	Peter Zwag
293	182	Turnkey	Chuck Hughes
249	75	Turtle Trading System	Michael Dillon
426	44	Tzar	Alfaranda, CTA
323	45	Ultimate Trading Dev. I	S. L. Pee & M. H. Pee
324	74	Ultimate Trading Dev. II	S. L. Pee & M. H. Pee
133	179	Universal	Stafford Trading Co.
468	85	Universal 2.0	Stafford Trading Co.
199	57	Universal LT	Stafford Trading Co.
308	77	USOne	Giles Korzenecki
437	42	VC Daytrader	Veecee Corp.
291	191	Vega	Eric Maeder & Richard Best
442	267	Vixen	Emily Robertson
85	95	Volatility	Welles Wilder
59	8	VOLPAT	Lee Gettess
126	122	Watch and Wait	Ralph Vince
339	79	Waverider	longtermtrading.com
318	61	Weaver	Alfaranda
319	137	Weaver MT	Alfaranda
262	21	William Tell Bonds	Erik Been
267	243	XS Bonds	Emil Van Essen
593	24	Yankee DX	eMarCoSoft y Cia Ltda
367	99	Zeeport	Alfaranda
233	51	Zenith* 1000	Ron Thieme
558	63	ZumaFria	eMarCoSoft y Cia Ltda

Systems appearing in this issue for the first time are listed in Bold.

FTC Limited Partnership is a privately offered pool. It is continuously offered to allow investors to participate in a professionally managed portfolio of commodities and securities investments. The Commodity Pool Operator is Futures Truth Company, a Delaware corporation. The main business office is located at 294 N. Hillside Road, Hendersonville, N.C. 28791. The main telephone number is (828) 697-0273, Fax (828) 692-7375, and e-mail: ftruth@aol.com. The pool in its current structure has been in operation since March 2004.

FTC LIMITED PARTNERSHIP
NET PERFORMANCE AFTER ALL FEES
PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

	2007	**2006**	**2005**	**2004**
Jan	0.17%	-2.06%	-10.68%	
Feb	6.80%	-5.82%	-0.50%	
Mar	-5.72%	1.60%	-2.32%	-2.08%
April	-0.72%	30.53%	0.57%	4.66%
May	-2.95%	-4.28%	-0.72%	5.45%
June	-2.54%	-14.89%	1.01%	-6.41%
July	0.13%	-6.34%	-4.33%	6.46%
Aug	-2.97%	-2.95%	2.87%	5.52%
Sep	1.51%	-0.80%	-1.20%	1.22%
Oct	-0.41%	-0.25%	-3.63%	4.39%
Nov	4.35%	11.8%	5.08%	0.49%
Dec	7.04%	-9.02%	-7.28%	-0.42%
Total	3.9%	-9.03%	-20.86%	20.13%

Composite Performance of The Pool for the MSS program
Drawdown means losses experienced by an account over a specified period of time.
Inception of trading by the Pool: March 2004
Total Net Asset Value: $674,360
Worst Monthly Percentage Drawdown in the Pool: -14.89% on Jun. 2006
Worst Peak to Valley Drawdown in the Pool: -29.51% from April 2006-Oct. 2006
Number of pool members: 7
Number of Pool members closed: 14
Number of Pool members closed with a loss: 13
Aggregate gross capital subscription to the pool $1,113,032

MANAGED ACCOUNTS BY THE ADVISOR MAY HAVE PERFORMED SIGNIFICANTLY DIFFERENT FROM THIS ACCOUNT AS IT DEPENDS ON CAPITAL, RISK TOLERANCE, ETC

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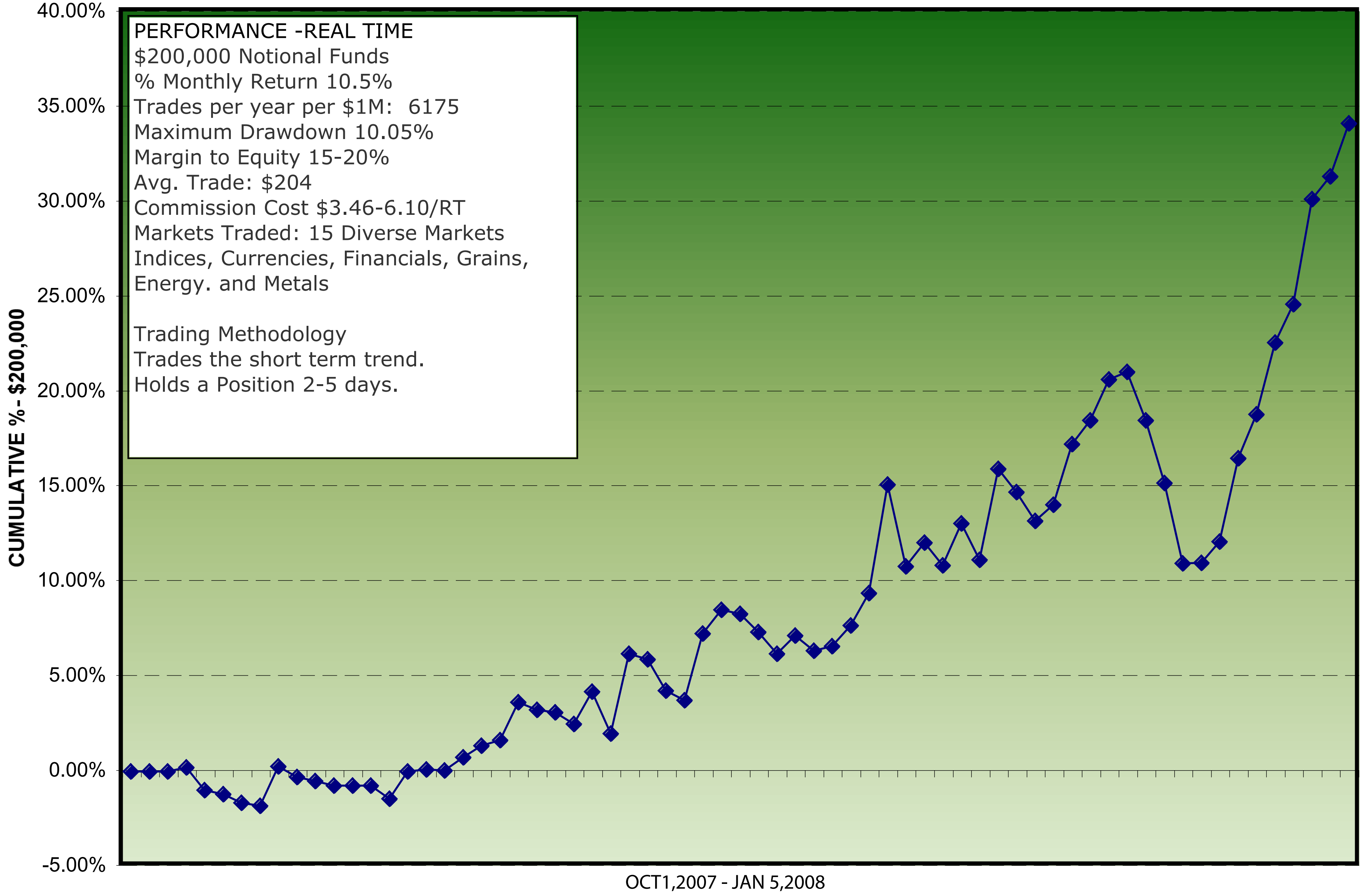
SAMURAI 100
DAILY PERFORMANCE



PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS

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#1-2008 RANKING BY SPECIFIC COMMODITY

NOTE: RANKING BASED ON PERFORMANCE SINCE RELEASE DATE. SOME SYSTEMS HAVE BEEN OUT FOR A SHORT PERIOD OF TIME.

	Bond Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Weaver MT***	***319***	***276.9%***
2	Samurai_35	283	226.6%
3	Trend One	299	189.7%
4	1-2-3 System	106	153.2%
5	ATS-3200	361	152.7%
6	Checkmate	342	145.8%
7	Grand Cayman System	177	135.3%
8	ETS - Daily	257	126.9%
9	Samurai_7	281	118.5%
10	CatScan	212	110.0%
11	Challenger	350	106.3%
12	William Tell Bonds	262	103.0%
13	Scooter	105	96.5%
14	MESA Bonds	321	85.4%
15	Big Dipper	273	75.2%
16	Universal	133	69.1%
17	Compass	278	62.4%
18	Ready-Set-Go	340	60.0%
19	DCB-Bond	306	56.7%
20	Universal LT	199	56.6%
21	Basis	269	55.3%
22	Turtle Trading System	249	52.2%
23	Lil' Dipper	274	49.7%
24	XS Bonds	267	48.6%
25	Basis II	270	45.4%
26	EVE T Bond	288	44.1%
27	Tuition-LT	387	43.5%
28	Sidewinder	298	35.8%
29	BRIX	395	25.6%
30	Fusion	483	24.9%
31	Watch and Wait	126	23.1%
32	Volatility	85	22.6%
33	Serendipity	297	21.6%
34	USOne	308	7.6%
35	Catscan II	226	7.2%
36	Synergy	374	1.8%
37	Ultimate Trading Dev. II	324	1.3%
38	Countdown	338	-0.1%

	S&P Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Impetus SP***	***589***	***131.0%***
2	Keystone	538	117.5%
3	SledgeHammer	581	115.5%
4	R-Mesa 3	268	103.5%
5	Tzar	426	73.7%
6	R-Breaker	187	71.1%
7	RC Success	461	65.0%
8	RC Trend	598	61.1%
9	RC Edge	567	59.8%
10	STC S&P DayTrade	258	56.5%
11	Cyclone	250	45.2%
12	%C DayBreaker	405	44.6%
13	Dual Thrust	562	44.1%
14	Mechwarrior	480	42.3%
15	Magnet	266	41.7%
16	VOLPAT	59	36.4%
17	Early Bird	327	36.0%
18	Zeeport	367	34.3%
19	R-Mesa 5	411	31.0%
20	R-Levels	186	29.8%
21	ETS Day Trade	272	29.5%
22	Early Bird II	580	29.3%
23	Trader's Profit Motive	93	28.4%
24	Auto Core Duo	603	27.9%
25	FT S&P DayTrade	171	26.5%
26	Balance Point	386	24.1%
27	CTS BrB System	512	24.1%
28	Bounce 2	450	24.0%
29	Zenith* 1000	233	22.6%
30	Octane	378	22.4%
31	RC Shine	576	22.4%
32	AlfaMAXX	432	22.4%
33	PULSAR Volatility	102b	21.1%
34	SP \ U	232	18.9%
35	Time	496	14.9%
36	MesaMAX	412	13.3%
37	Dynamo	265	12.8%
38	The Big Blue	242	12.7%

	Day Trade Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Keystone***	***538***	***320.2%***
2	Turbo Trader Pro	539	235.3%
3	Impetus SP	589	131.0%
4	Keystone	538	117.5%
5	CrudeExtreme	534	116.7%
6	Keystone	538	115.7%
7	R-Mesa 3	268	103.5%
8	Bounce 2	450	82.7%
9	RC Trend	598	77.8%
10	R-Breaker	187	71.1%
11	Early Bird III	431	68.6%
12	RC Chance+	597	66.7%
13	Impetus	415	65.3%
14	RC Success	461	65.0%
15	RC Trend	598	61.1%
16	RC Edge	567	59.8%
17	RC Success	461	59.5%
18	STC S&P DayTrade	258	56.5%
19	Early Bird II	580	46.8%
20	Cyclone	250	45.2%
21	RC Chance	565	45.1%
22	%C DayBreaker	405	44.6%
23	VOLPAT	59	36.4%
24	Early Bird	327	36.0%
25	Zeeport	367	34.3%
26	R-Mesa 5	411	31.0%
27	R-Levels	186	29.8%
28	ETS Day Trade	272	29.5%
29	Early Bird II	580	29.3%
30	FT S&P DayTrade	171	26.5%
31	Balance Point	386	24.1%
32	Bounce 2	450	24.0%
33	Octane	378	22.4%
34	RC Shine	576	22.4%
35	AlfaMAXX	432	22.4%
36	Early Bird III	431	16.9%
37	Early Bird II	580	15.8%
38	RC Book 2	566	13.4%

	Mini Russell Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Keystone***	***538***	***320.2%***
2	DualThrust 2	590	263.6%
3	Turbo Trader Pro	539	235.3%
4	Maxim	552	221.1%
5	HiProb	491	82.7%
6	HI%Mid	572	81.1%
7	DualThrust 2	590	66.9%
8	Impetus	415	65.3%
9	Axiom Index	469	-23.3%
10	Samba	417	-25.4%
11	Delphi Universal II Day	594	-33.2%
12	Shockwave	430	-44.2%
13	Black Crusader UD Mini	579	-44.4%
14	Mosaic	596	-124.6%
15	Vixen	442	-254.0%

	Russell Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Dual Thrust***	***562***	***257.2%***
2	I-Master	366	113.4%
3	Tzar	426	99.7%
4	Bounce 2	450	82.7%
5	Early Bird III	431	68.6%
6	Early Bird II	580	46.8%
7	CTS Crash Control	511	32.2%
8	Spectrum	438	-9.9%

	Cotton Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Capcon1***	***296***	***101.8%***
2	Black or White	124	84.4%
3	Waverider	339	78.5%
4	Aberration	207	67.6%
5	Grand Cayman System	177	67.5%
6	Millenium 2000	280	66.6%
7	GK Universal Trader II	551	63.5%
8	Axiom Long Term	471	63.4%
9	Samurai_7	281	46.0%
10	Pegasus	440	45.9%
11	Volatility	85	45.6%
12	Arcs	279	33.2%
13	Golden SX	253	18.5%
14	STO-X	347	17.2%
15	Ready-Set-Go	340	15.1%
16	Hi-Lo Swing	346	10.3%

#1-2008 RANKING BY SPECIFIC COMMODITY

NOTE: RANKING BASED ON PERFORMANCE SINCE RELEASE DATE. SOME SYSTEMS HAVE BEEN OUT FOR A SHORT PERIOD OF TIME.

	Euro Currency Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***CatsCan IV Const***	***564***	***263.6%***
2	CatsCan IV	563	157.5%
3	Dual Thrust	562	147.8%
4	Ready-Set-Go	340	145.2%
5	Dollar Trader for Curr.	236	111.0%
6	Sierra Hotel	255	101.9%
7	1-2-3-4 System	198	101.3%
8	Catscan III Const.	422	100.8%
9	Andromeda	364	93.8%
10	Catscan III	421	91.2%
11	Andromeda-2	441	87.6%
12	Amos' Root	307	83.7%
13	Market Direction	384	83.6%
14	GK-Currency Trader	294	82.5%
15	Catscan II	226	82.3%
16	Challenger	350	81.9%
17	DynamicTrendTrading	467	81.4%
18	Anomaly 2	381	79.7%
19	Simple Harmony	571	78.2%
20	DirecTrend	400	74.6%
21	Ultimate Trading Dev. I	323	72.9%
22	Samba	417	71.5%
23	GK Universal Trader II	551	68.4%
24	ETS - Daily	257	65.9%
25	BRIX	395	65.8%
26	Checkmate	342	63.4%
27	Trend One	299	63.3%
28	Ultimate Trading Dev. II	324	62.8%
29	EuroDynamics LT	445	62.5%
30	Market Rider	383	61.5%

	Japanese Yen Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Dollar Trader for Curr.***	***236***	***106.8%***
2	Dynamic Breakout Sys	240	85.3%
3	Grand Cayman System	177	83.2%
4	Bond & Yen Trdng. Sys.	225	79.8%
5	1-2-3-4 System	198	77.2%
6	Turtle Trading System	249	59.7%
7	Scooter	105	53.6%
8	The Mystery System	196	50.2%
9	Basis II	270	49.5%
10	DCS II	111	47.4%
11	Catscan III Const.	422	47.4%
12	Golden SX Const.	254	46.1%
13	Universal LT	199	43.7%
14	Parabolic Stop	65	42.3%
15	Top Ten System	228	41.4%
16	Catscan III	421	39.5%
17	Sierra Hotel	255	38.5%
18	Catscan II	226	32.9%
19	CatScan	212	32.6%
20	Weaver	318	30.0%
21	Trendchannel	292	29.8%
22	Theta	309	25.6%
23	Dr. Jenkins System	62	25.3%
24	Pegasus	440	23.9%
25	GearedUp	370	20.2%
26	Checkmate	342	19.4%
27	Golden SX	253	19.2%
28	Mike Culler System	104	18.8%
29	Intensity LT	577	18.3%
30	GK Universal Trader I	550	17.9%

	Dollar Index Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***CatsCan IV***	***563***	***193.3%***
2	CatsCan IV Const	564	177.3%
3	Trend Weaver	604	163.9%
4	Yankee DX	593	138.6%
5	STAT	344	110.6%
6	Catscan III	421	102.9%
7	1-2-3-4 System	198	98.4%
8	Catscan III Const.	422	93.8%
9	Market Rider	383	81.3%
10	Checkmate	342	78.4%
11	CatScan	212	76.0%
12	DirecTrend	400	74.4%
13	GK-Currency Trader	294	70.7%
14	STAT Const	345	65.4%
15	Fusion	483	64.6%
16	Directional Movement	82	61.3%
17	Basis	269	52.9%
18	Compass	278	35.7%
19	Synergy	374	1.8%
20	Parabolic Stop	65	-5.6%
21	Axiom Long Term	471	-7.8%
22	Profit Quest	231	-31.7%
23	Volatility	85	-38.0%
24	Swing Index System	84	-100.5%

	Natural Gas Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Dual Thrust***	***562***	***291.0%***
2	Natural Gas Offense	526	136.9%
3	Natural Gas Trader-MA	504	132.2%
4	Natural Gas Trader-GA	505	107.0%
5	Natural Gas Trader-LA	506	104.2%
6	Super Turtle	561	91.8%
7	Simple Harmony	571	91.7%
8	Samurai_7	281	54.3%
9	Waverider	339	41.6%
10	GK-Energy Trader	349	37.1%
11	Universal 2.0	468	34.2%
12	GK Energy Trader II	487	30.3%
13	Swing Index System	84	26.0%
14	Arcs	279	25.9%
15	Samba	417	25.0%
16	Volatility	85	19.1%
17	Parabolic Stop	65	18.0%
18	DirecTrend	400	17.0%
19	Basis II	270	16.5%
20	Athena	271	14.2%
21	Ready-Set-Go	340	13.6%
22	Trend Harmony	515	5.7%
23	DCB Natural Gas	545	5.6%
24	Catscan III	421	3.5%

	Crude Oil Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Trend Weaver***	***604***	***142.2%***
2	GK Energy Trader II	487	118.8%
3	Dual Thrust	562	76.9%
4	Universal 2.0	468	75.4%
5	BRIX	395	70.4%
6	Intensity LT	577	60.1%
7	Market Direction	384	54.1%
8	SAGA	472	51.2%
9	Black Gold	333	45.8%
10	Weaver	318	45.0%
11	Golden SX Const.	254	39.6%
12	Abalone	409	34.8%
13	PowerTrader	575	34.1%
14	Pegasus	440	30.5%
15	Aberration	207	29.8%
16	STAT	344	29.7%
17	Basis II	270	29.3%
18	Catscan III	421	28.8%
19	Golden SX	253	27.3%
20	Axiom Long Term	471	25.6%
21	DirecTrend	400	23.0%
22	DynamicTrendTrading	467	21.4%
23	Turtle Trading System	249	19.1%
24	Theta	309	18.4%

	Coffee Systems System Name	Sys. #	%Chng Min.Req Cap.
1	***Anticipation***	***224***	***232.3%***
2	Anticipation IV	574	181.5%
3	Parabolic Stop	65	131.3%
4	Scooter	105	124.0%
5	Anticipation III	573	119.0%
6	1-2-3 System	106	102.3%
7	Catscan II	226	96.0%
8	The Mystery System	196	91.0%
9	Universal	133	88.6%
10	Anticipation II	295	82.5%
11	Top Ten System	228	60.9%
12	Watch and Wait	126	53.8%
13	Golden SX	253	35.6%
14	DirecTrend	400	33.8%
15	DCS II	111	20.4%
16	Golden SX Const.	254	20.0%
17	Market Direction	384	11.0%
18	Kylie	193	8.4%
19	Athena	271	6.2%
20	Samba	417	5.9%
21	Turtle Trading System	249	4.5%
22	Aberration	207	3.6%
23	CoatTails	343	-8.3%
24	Andromeda-2	441	-11.2%

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TESTING INFORMATION

BLACK BOX SYSTEMS !

"Black Box" Systems are software products which normally run on an IBM or Apple computer wherein the trading decision logic is not revealed. The vendors decision is somewhat understandable in view of the widespread plagiarism that takes place. CAUTION should be used in viewing results from these systems because the vendor has the opportunity to selectively do more curve fitting than usual. In some cases the logic has been revealed to us and we can attest to an orderly procedure in optimization. We encourage all vendors to do this.

ACCURACY ASSURED

Our studies are in no way intended to reflect on the integrity or reputation of the vendors. Hopefully it will complement their research and make it more useful to the investing public. The vendor may have presented their facts in the best possible light and the numbers may be for a particular period of time when the system performed well. In some cases, a system is good over the long term, but one needs to be aware of the capital necessary to trade it. Our studies hopefully will help answer these questions.

Futures Truth™ Co. will not publish numbers on a trading system if and when the vendor:

- Disagrees with the results and we are unable to resolve the differences.
- Sends us threatening and/or harassing letters.
- Has their attorney write us a letter.

This policy has resulted in several systems being dropped from the Master Performance Table. We have no interest in putting up with such behavior and the headache associated therewith. However, freedom of speech still prevails and private opinions are available.

Futures Truth™ does not permit any "tweaking" of numbers in our report. Not one number in our report has the benefit of hindsight, with the exception of the detailed reports. The only numbers we show are after a vendor's most recent modification. This is clearly pointed out.

We only publish history and one should be aware that past performance is not indicative of future results.

Our Top Ten long term systems change very little from one report to the next, and is an area of additional exploration for a system trader. However, prior to buying/trading such a system, one should look at a minimum 10 year record of detailed performance.

One is at considerable risk if he looks at only one year of a system's performance and uses that information to either buy and/or trade a system. The Top Ten performing systems for the past year changes quite often and should only be used as a possible screening for further exploration. Futures Truth™ does not recommend trading a system with this limited amount of data.

TESTING

Most studies were carried out on an Apple Power Mac G3 computer using EXCALIBUR™ Software. Many tests are done using tick by tick data when needed to assure accuracy. All Tests begin using the release date or January 1, 1987. An extra effort is made to test each system exactly as the developer presented it. We produce thousands of numbers for each issue and will occasionally make mistakes. When found the proper results will be published. If you plan on using any of these systems it is recommended that you obtain the Detailed Report for that system, to see actual trade-by-trade results after optimization.

We receive systems for evaluation from vendors, our own purchase, and from individuals who have purchased a system and want it independently checked. If you own a system not listed in our tables, we would be happy to test it for you.

DATA PROVIDERS

Futures Truth™ employs CSI's Unfair Advantage® database resources to backtest and report on trading performance for systems tested on select markets. In addition, Futures Truth™ incorporates data from Prophet® and Tick Data, Inc®.

CALCULATIONS USED IN TABLES

ALL results are shown AFTER a Commission and Slippage Charge of $100 per round turn trade for S&P's, $200 per round turn for the Nasdaq, $25 for e-mini's, 2 pips for FOREX, and $75 for all other commodities. New systems with less than 3 months of testing by us, or less than 4 trades will show zero % in the ranking. This will eliminate huge adjustments to Annualized percent returns. ALL results are based on a single contract basis. There is no pyramiding or reinvestment of profits reflected. Notes are located in the VENDOR INDEX.

(1) Rank by Column (16).

(2) System Name

(3) System # is arbitrarily assigned for reference.

(4) Systems were tested with commodities recommended by the vendor. (Up to 7)

(5) The date the system was released.

(6) Yearly performance since 1987 or system released date.

(7) Month by month performance (Results are for most recent 12 months or since the system was release, if less) The Last month includes any Open Trade Equity. This may cause the months numbers to change from report to report. On longer term systems this will change substantially.

(8) 12 Month Net $Profit/Loss after commission/slippage.

(9) Maximum Drawdown - The highest point in equity to a low in equity after commission each day a trade was made. This is NOT intraday drawdown, which includes open trade equity, which would always be higher.

(10) Number of closed out trades.

(11) % of profitable closed out trades.

(12) Average profitable trade after commission.

(13) Average losing trade after commission.

(14) Most consecutive losing trades in the 12 months.

(15) Minimum Required Capital - Minimum capital required to trade the system effectively. Calculated as 3 times Margin. Margin is the current margin to trade, daytrading systems will use half the usual margin.

(16) % Change on Minimum Capital. Rate of change of Column (8) divided by Column (15).

(17) Combined %Change is shown for systems which trade several markets. This is the average % of each market traded from column (16). This should give an idea of how the system performed trading all shown markets.

(18) Total Net Profit/Loss after commission/slippage since the system was released.

(19) Maximum Drawdown since the system was released.

(20) % Change on Minimum Capital. Annualized rate of change of Column (18) divided by Column(15).

(22) Combined % Change Since Release Date is shown for systems which trade multiple markets. This is an average % of each commodity traded from column (20) & should give an idea of how the system performed trading all shown markets since the system was released.

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Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)					Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
						2002	2003	2004	2005	2006							
1	Mesa T-Notes	435		T Note	1/03	n/a	7810	3226	-2350	-2575	0	0	0	0	0	0	0
2	Kannatta	584		Can Dollar	1/07	n/a	n/a	n/a	n/a	n/a	n/a	-915	0	0	0	5275	0
3	MESA Bonds	321		Bonds	7/00	3331	-1435	-3778	4653	-144	0	0	0	0	0	-3637	-1293
4	Dollar Trader for Curr.	236		Euro C	1/99	10750	8700	4675	-4051	-5414	-1663	-263	2613	0	0	3450	-200
	Dollar Trader for Curr.	236		Jap Yen	1/96	10012	-5377	5401	7562	-4650	-925	0	4300	525	0	4738	0
5	SledgeHammer	581		S&P	1/06	n/a	n/a	n/a	n/a	6450	1175	7775	25	-3575	-2375	9250	2200
6	CrudeExtreme	534	*	Mini Crude	1/06	n/a	n/a	n/a	n/a	645	60	970	160	-780	1483	1248	743
7	Black Gold	333		Crude	1/01	110	-4535	7730	-1830	12500	0	0	2655	0	0	0	-2295
8	VOLPAT	59	*	S&P	10/88	3000	15850	14000	-11575	500	-2800	-4925	-650	3300	-2700	425	8250
9	Maxim	552		Mini Russell	4/06	n/a	n/a	n/a	n/a	11720	1770	2390	585	2065	1140	-35	4775
	Maxim	552		Mini S&P	4/06	n/a	n/a	n/a	n/a	5613	1138	1188	338	638	988	325	2350
10	Qtech Beans	492		Soybeans	4/05	n/a	n/a	n/a	-7150	-6363	0	-2575	-400	1825	3175	-2775	-63
11	AlfaMAXX	432	*	S&P	5/03	n/a	-7500	-14100	-12225	15400	-675	-25	-1200	1100	900	-2650	4226
12	Turbo Trader Pro	539	*	Mini Russell	3/06	n/a	n/a	n/a	n/a	9750	100	110	1470	2380	1160	-2800	110
13	EuroDynamics LT	445		Euro C	9/03	n/a	-1763	6338	988	2263	1625	0	0	0	0	2150	0
14	25X25	275		Bonds	6/98	6730	-9600	1630	-20	-580	-1200	0	1330	-1420	0	0	0
15	ATS-6400	362		T Note	1/01	-7421	-94	-416	-2985	6681	0	0	-309	-371	-1559	565	753
16	Dual Thrust	562		Nat Gas	8/06	n/a	n/a	n/a	n/a	24600	4140	-3210	-3500	5290	8500	13120	12380
	Dual Thrust	562		Russell 2K	8/06	n/a	n/a	n/a	n/a	45600	2100	-9050	1925	32025	2350	-8950	14125
	Dual Thrust	562		Unleaded	8/06	n/a	n/a	n/a	n/a	-6967	185	-2121	4473	2478	8333	21773	-5351
	Dual Thrust	562		Euro C	8/06	n/a	n/a	n/a	n/a	1837	-725	0	1313	0	0	1825	200
	Dual Thrust	562		Crude	8/06	n/a	n/a	n/a	n/a	-3260	4500	3280	790	-1160	4730	-3160	3120
	Dual Thrust	562		S&P	8/06	n/a	n/a	n/a	n/a	1450	-875	1100	11150	-5575	7875	-16600	-11425
	Dual Thrust	562		Coffee	8/06	n/a	n/a	n/a	n/a	-6938	-2456	2363	1406	-750	-694	-3919	-375
	Dual Thrust	562		Cotton	8/06	n/a	n/a	n/a	n/a	-5750	-795	-1175	1385	-455	-2580	-560	2250
17	Delphi Universal	509		Mini Midcap	09/05	n/a	n/a	n/a	4545	3155	-1195	-860	1555	-1270	1405	-3535	1940
18	Scooter	105		Coffee	12/89	-1519	-11608	12413	-17193	-15226	-113	0	2813	-3750	2044	-694	2288
	Scooter	105		Bonds	12/89	-2540	21680	-4850	2940	4490	-1210	0	4540	-630	920	1130	2030
	Scooter	105		Jap Yen	12/89	4762	-5002	12313	3374	-13327	-563	613	-1075	-3800	-1188	2150	-1513
	Scooter	105		Copper	12/89	-5528	-2715	4849	-5063	-1412	-4263	0	15300	0	17513	-8963	2188
	Scooter	105		Crude	12/89	12060	1150	2800	-28200	2990	-2530	6680	-1930	-3620	540	680	-120
19	GK Grain Trader I	489		Wheat	11/04	n/a	n/a	0	1088	-4713	0	625	0	0	-800	0	0
	GK Grain Trader I	489		Corn	11/04	n/a	n/a	0	613	-2725	0	0	0	2788	0	0	0
	GK Grain Trader I	489		Rough Rice	11/04	n/a	n/a	-1335	-250	-4675	0	0	-585	0	0	0	-1395
20	Samurai_35	283		Bonds	5/98	6130	18220	8160	7660	-4110	-1910	240	2530	-1550	-1490	-1010	350
21	William Tell Bonds	262		Bonds	9/97	7210	4850	10310	-1020	2570	-2340	0	1020	0	-2120	-2330	0
22	Bond & Yen Trdng. Sys.	225		Jap Yen	8/95	6176	1163	2687	7800	-3626	-2463	0	3788	0	0	1625	1538
	Bond & Yen Trdng. Sys.	225		Bonds	8/95	-5520	-9430	10800	-8060	1260	0	0	590	-1990	0	2020	0
23	Sierra Hotel	255		Euro C	1/99	-750	30163	-1138	3400	-338	0	-2700	2188	0	0	1825	-638
	Sierra Hotel	255		Jap Yen	1/97	3100	-12963	-11625	6663	-6500	-2638	0	1713	-525	0	3688	0
	Sierra Hotel	255		S Franc	1/97	2525	10700	-16125	5913	-11938	-1463	0	3975	-638	-1025	825	738
24	Yankee DX	593		$ Index	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	735	0	0	735
25	Early Bird II	580	*	Russell 2K	8/02	7075	9575	-15325	-1875	6225	-100	3200	6050	6350	1650	0	-5875
	Early Bird II	580	*	S&P	8/02	3650	4075	-475	2250	0	0	0	5350	6525	0	0	5725
	Early Bird II	580	*	SP Midcap	8/02	-1375	15025	-6100	975	-3350	0	0	4300	10600	0	0	0
26	SAGA	472		Crude	4/04	n/a	n/a	9110	-11610	4690	780	0	1980	0	-2720	-2530	4210
	SAGA	472		T Note	4/04	n/a	n/a	-8120	-2270	3580	-1380	0	-600	0	-1290	950	2400
	SAGA	472		Jap Yen	4/04	n/a	n/a	-1575	11900	-16791	-2138	0	988	-1313	0	2738	0
	SAGA	472		Euro C	4/04	n/a	n/a	3974	-6188	-7164	500	-1763	1225	-1738	0	1400	-1225
27	Impetus SP	589	*	S&P	12/06	n/a	n/a	n/a	n/a	-2650	-2650	175	-825	3800	-300	1275	6475
28	EGE 6%	470		Euro C	4/04	n/a	n/a	-20763	-15175	-10113	100	-525	875	300	363	-1238	713
29	Samurai_7	281		Bonds	5/98	5300	8380	8070	230	8130	-1210	1530	1030	-690	-340	-770	-190
	Samurai_7	281		Nat Gas	5/98	30480	-4720	34910	18620	14290	16150	-7050	-2990	-2660	7940	400	6340
	Samurai_7	281		Cotton	5/98	-6080	4420	15760	1010	-3105	585	-1120	-620	65	15	-1045	675
	Samurai_7	281		H Oil	5/98	520	10182	1827	-5267	3549	-773	9996	1940	7119	-147	-1365	0
	Samurai_7	281		S Franc	5/98	-188	-13901	-6000	-488	-17113	-3575	775	1188	-688	-1175	700	-1175
30	Qtech Cattle	494		Live Cattle	4/05	n/a	n/a	n/a	380	-3295	-1000	575	-225	2595	725	400	1445
31	Amos' Root	307		Euro C	5/00	3950	14288	2113	8400	-6738	0	0	0	0	0	6063	0
	Amos' Root	307		Jap Yen	5/00	4275	-2350	-11288	2463	6088	0	0	0	288	0	0	0
32	Theta	309		Jap Yen	6/00	11088	-12338	1200	11488	-7725	-1775	0	900	0	-1725	0	0
	Theta	309		Crude	6/00	4955	3235	9780	-15935	8350	17285	0	585	-3395	-5070	0	-485
	Theta	309		S Franc	6/00	-3825	-900	3338	88	-6813	0	-475	-1113	-1363	0	-875	0
	Theta	309		K Wheat	6/00	4275	100	-7425	-9050	263	-638	0	-1375	0	-2638	-1163	0
	Theta	309		Coffee	6/00	-5606	-13519	-6038	-919	-4613	0	1969	0	0	0	3956	-2063
	Theta	309		Bonds	6/00	119	-7006	363	-200	-1300	-1169	0	-388	-1700	0	-2119	0
33	GK Energy Trader II	487		Crude	11/04	n/a	n/a	-2685	13525	10140	0	-4785	-1335	0	1575	0	2735
	GK Energy Trader II	487		Unleaded	11/04	n/a	n/a	-2322	27212	-19227	0	-4330	-2322	0	19447	-1986	8640
	GK Energy Trader II	487		Heat Oil	11/04	n/a	n/a	719	3923	11283	0	-9781	2403	0	0	12139	-3690
	GK Energy Trader II	487		Nat Gas	11/04	n/a	n/a	-15075	74335	-36585	-7645	1495	0	-4295	-7055	900	145
34	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	3525	510	2860	1075
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-395	-610	40	-1285
	DualThrust 2	590		Mini Russell	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1905	840	3470	-3170
	DualThrust 2	590		Mini S&P	3/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	345	2805	1875	-1640

					<------------------ All Statistics Based On Last 12 Months Performance ----------------->													Combined
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb- ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
2483	-825	3037	713	3430	8838	1419	8	75.0	1847	-1122	1	1800	491.0%	491.0%	14949	7886	166.1%	166.1%
2455	0	4845	-525	2805	13940	915	6	66.7	3845	-725	1	3600	387.2%	387.2%	13940	915	387.2%	387.2%
3319	706	0	0	7698	6792	4931	6	66.7	2931	-2471	2	2700	251.6%	251.6%	17294	23888	85.4%	85.4%
2063	-1538	0	5175	5300	14938	1925	11	54.5	3100	-729	2	6300	237.1%	239.5%	63513	17300	111.0%	94.8%
650	3750	513	-2263	3238	14525	2263	10	80.0	2214	-1594	1	6000	242.1%	239.5%	77450	14513	106.8%	94.8%
11500	16625	8875	8525	39300	99300	9600	119	57.1	2076	-818	6	47250	210.2%	210.2%	104575	9600	115.5%	115.5%
825	78	-275	763	15	5288	2315	112	50.0	317	-223	9	2625	201.4%	201.4%	5873	2315	116.7%	116.7%
0	4075	0	0	17385	21820	2295	4	75.0	8038	-2294	1	11250	194.0%	194.0%	36080	5780	45.8%	45.8%
7725	10050	7650	-775	19200	44750	16925	99	53.5	2029	-1362	8	23625	189.4%	189.4%	166875	51400	36.4%	36.4%
1640	1980	-1200	1485	3300	19895	1910	53	77.4	672	-640	2	8100	245.6%	188.6%	29845	2365	221.1%	162.5%
1238	1413	688	63	2838	13200	1000	52	78.8	419	-360	2	9450	139.7%	188.6%	17675	1488	112.2%	162.5%
2725	-1438	-3750	2300	5388	4413	6213	37	54.1	1148	-1093	2	2400	183.9%	183.9%	-9100	20075	-142.2%	-142.2%
12050	12400	-1550	2375	15500	42451	7225	119	47.9	1941	-1100	6	23625	179.7%	179.7%	24701	44400	22.4%	22.4%
1190	-200	-240	0	3750	7030	3290	186	47.8	394	-288	7	4050	173.6%	173.6%	16680	3340	235.3%	32.0%
200	0	0	2450	4450	10875	0	5	100.0	2175	0	0	6300	172.6%	172.6%	17075	9788	62.5%	62.5%
0	2200	-870	0	4560	4600	2580	7	57.1	2450	-1729	1	2700	170.4%	170.4%	-1040	15520	-4.0%	-4.0%
0	3471	0	-2884	3363	3028	2884	9	44.4	2038	-1022	3	1800	168.2%	168.2%	3556	14400	28.2%	28.2%
16630	1700	5730	15540	19600	95920	11960	132	65.2	1966	-1595	5	30000	319.7%	167.8%	116380	16030	291.0%	146.7%
-5475	24450	17800	-1525	20475	90250	29825	103	51.5	5253	-3771	5	39000	231.4%	167.8%	133750	29825	257.2%	146.7%
-3415	-1260	5510	13373	-869	43109	14473	106	50.9	2191	-1443	6	18000	239.5%	167.8%	35956	15032	149.8%	146.7%
3938	-988	-3763	0	8050	9850	4750	14	50.0	2632	-1225	2	6300	156.3%	167.8%	12413	4888	147.8%	146.7%
2190	-2280	4390	10260	-7370	19290	12050	92	44.6	1928	-1174	6	11250	171.5%	167.8%	11530	14300	76.9%	146.7%
-14650	17175	-4475	14425	27350	25475	42675	23	52.2	7069	-5403	3	47250	53.9%	167.8%	27800	42675	44.1%	146.7%
-300	1444	-4538	-3713	806	-10725	15788	125	40.0	695	-606	8	5400	-198.6%	167.8%	-15206	18619	-211.2%	146.7%
565	-4170	50	-420	1555	-4350	7035	102	40.2	472	-389	8	3000	-145.0%	167.8%	-9305	12230	-232.6%	146.7%
2185	-4710	3110	4365	7500	10490	5275	92	43.5	992	-562	5	6450	162.6%	162.6%	19385	7520	133.6%	133.6%
0	2531	-1294	4500	3788	12113	3750	17	58.8	1796	-834	3	5400	224.3%	161.0%	122231	54581	124.0%	28.6%
0	760	-470	-1050	5580	11600	2490	14	57.1	2181	-972	2	2700	429.6%	161.0%	47550	27420	96.5%	28.6%
0	1500	-438	-113	3525	-900	7525	22	40.9	1490	-1100	3	6000	-15.0%	161.0%	58688	24013	53.6%	28.6%
1463	675	-9450	4175	13088	31725	15200	17	52.9	6271	-3081	3	21000	151.1%	161.0%	11488	40250	3.0%	28.6%
0	250	0	22000	-1870	20080	8890	19	47.4	4407	-1962	2	11250	178.5%	161.0%	2010	39390	1.0%	28.6%
0	0	0	0	8900	8725	800	3	66.7	4763	-807	1	2100	415.5%	150.6%	5100	4888	78.8%	-25.3%
0	0	-1325	0	0	1463	1325	2	50.0	2788	-1326	1	1500	97.5%	150.6%	-650	2725	-14.1%	-25.3%
0	0	-1065	0	765	-2280	3045	4	25.0	765	-1015	3	1650	-138.2%	150.6%	-8540	9305	-167.9%	-25.3%
-450	5030	180	1810	200	3930	4240	60	36.7	1045	-502	5	2700	145.6%	145.6%	59130	28330	226.6%	226.6%
0	3510	0	0	6150	3890	5770	6	50.0	3560	-2263	2	2700	144.1%	144.1%	28960	11630	103.0%	103.0%
0	2063	-63	-3013	2525	6000	3075	8	62.5	2308	-1847	2	6000	100.0%	143.8%	59875	13938	79.8%	35.4%
670	1930	-920	0	4210	6510	1990	7	71.4	1884	-1452	1	2700	241.1%	143.8%	-21400	41630	-63.4%	35.4%
0	1213	0	0	11500	13388	2700	9	55.6	3383	-886	2	6300	212.5%	139.8%	58288	18325	101.9%	48.0%
350	4288	-438	0	-1163	5275	2838	10	60.0	1879	-1500	2	6000	87.9%	139.8%	25625	44488	38.5%	48.0%
0	-500	-1538	-188	4225	4413	3725	16	50.0	1595	-1043	3	4200	105.1%	139.8%	3838	23425	8.2%	48.0%
0	0	3595	-490	0	4575	490	5	60.0	1688	-245	2	3300	138.6%	138.6%	4575	490	138.6%	138.6%
4675	20450	-4950	13300	-1100	43650	8425	51	58.8	2961	-2149	3	19500	223.8%	132.2%	49425	20325	46.8%	30.4%
5625	-3400	-1875	0	10000	27950	7950	21	61.9	2665	-836	3	23625	118.3%	132.2%	37450	9025	29.3%	30.4%
3375	-2150	-1725	0	-2200	12200	15100	17	52.9	3447	-2348	4	20250	60.2%	132.2%	17375	15100	15.8%	30.4%
0	810	0	17680	0	20210	5250	7	71.4	5092	-2617	2	11250	179.6%	131.6%	21620	28940	51.2%	15.9%
-1070	1600	0	0	5300	5910	3270	10	40.0	2563	-724	5	1800	328.3%	131.6%	480	10710	7.1%	15.9%
-1863	2413	0	-2125	2238	938	2463	8	50.0	2094	-1860	1	6000	15.6%	131.6%	-3388	17113	-15.1%	15.9%
0	-4638	0	0	12538	6300	6738	9	44.4	3916	-1868	3	6300	100.0%	131.6%	-3575	21188	-15.1%	15.9%
3350	6875	-2100	-1450	16325	30950	8400	72	58.3	1460	-1010	6	23625	131.0%	131.0%	30950	8400	131.0%	131.0%
2638	-463	5863	-5750	5288	8163	6538	173	46.2	586	-416	9	6300	129.6%	129.6%	-37988	54463	-160.8%	-160.8%
-3510	1920	-520	-970	0	-3720	5670	45	35.6	627	-475	6	2700	-137.8%	124.6%	31190	17850	118.5%	41.1%
1980	16020	-2350	3360	5570	42710	12700	30	60.0	3613	-1860	3	30000	142.4%	124.6%	158770	37030	54.3%	41.1%
-905	-2565	60	-570	-375	-5800	6385	44	36.4	328	-395	6	3000	-193.3%	124.6%	13465	13435	46.0%	41.1%
4586	-2192	-71	-328	12734	31500	4498	31	38.7	4208	-999	5	15000	210.0%	124.6%	65596	19908	44.9%	41.1%
-1000	863	1763	0	6038	3713	4950	36	33.3	1376	-532	5	4200	88.4%	124.6%	-49025	61313	-119.7%	41.1%
-175	200	725	-1195	-995	3075	2255	43	39.5	650	-306	5	2550	120.6%	120.6%	1160	8135	17.1%	17.1%
0	-1775	0	0	10288	14575	1775	3	66.7	8175	-1785	1	6300	231.3%	120.5%	40413	8013	83.7%	46.5%
0	0	0	-1275	1238	250	1275	3	66.7	763	-1278	1	6000	4.2%	120.5%	3475	17088	7.6%	46.5%
2675	0	0	213	-700	-413	3588	8	50.0	1669	-1772	2	6000	-6.9%	118.8%	11638	12950	25.6%	-16.5%
0	2625	0	0	17215	28760	8950	8	50.0	9428	-2238	4	11250	255.6%	118.8%	15670	27935	18.4%	-16.5%
63	-1075	0	0	5888	1050	4838	7	28.6	2975	-982	4	4200	25.0%	118.8%	-11438	19663	-35.9%	-16.5%
0	0	0	0	13313	7500	5813	9	22.2	7581	-1092	6	2100	357.1%	118.8%	-9438	25138	-59.3%	-16.5%
-1519	-113	-1313	356	-1275	0	5925	8	37.5	2094	-1256	4	5400	0.0%	118.8%	-29475	32044	-72.0%	-16.5%
0	0	0	2613	3456	694	5375	7	28.6	3034	-1076	5	2700	25.7%	118.8%	-16531	22600	-80.7%	-16.5%
0	5865	-7255	0	24550	21350	7255	8	62.5	6945	-4458	2	11250	189.8%	115.4%	42330	9215	118.8%	69.3%
-2901	0	4482	0	30737	51767	6652	10	50.0	12661	-2308	2	18000	287.6%	115.4%	57430	39682	100.8%	69.3%
-3039	0	-3246	0	19359	14144	9975	12	50.0	5898	-3541	3	15000	94.3%	115.4%	30069	17726	63.3%	69.3%
0	21275	-16680	0	10290	-1570	17500	12	58.3	4872	-7125	2	30000	-5.2%	115.4%	28750	46795	30.3%	69.3%
-600	830	1790	8240	3125	21355	3825	48	56.3	1242	-582	4	8100	263.6%	113.1%	21355	3825	263.6%	113.1%
610	-885	190	2063	6938	6665	2560	29	44.8	1140	-509	6	9450	70.5%	113.1%	6665	2560	70.5%	113.1%
-4600	635	4815	4010	-2485	5420	11290	61	50.8	1101	-956	4	8100	66.9%	113.1%	5420	11290	66.9%	113.1%
-1095	1395	720	813	1025	6243	4500	49	53.1	891	-737	4	9450	66.1%	113.1%	6242	4500	66.1%	113.1%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)					Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
						2002	2003	2004	2005	2006							
35	DCB-Bond	306		Bonds	1/00	-8950	2720	3020	3630	1940	-1270	-570	1170	-250	-360	10	2360
36	Octane	378	*	S&P	4/02	68700	-14175	-26275	-22675	-3875	-2225	-200	1500	2150	600	-6325	5475
37	Keystone	538	*	Mini Russell	4/06	n/a	n/a	n/a	n/a	13495	230	2260	360	2725	3260	-2420	1145
	Keystone	538	*	S&P	4/06	n/a	n/a	n/a	n/a	26175	2675	-650	-1400	5700	14825	1300	15075
	Keystone	538	*	Mini S&P	4/06	n/a	n/a	n/a	n/a	4213	150	-1713	-688	963	2625	625	3725
38	Franc Trader	586		S Franc	1/07	n/a	n/a	n/a	n/a	n/a	n/a	0	0	-500	0	0	-63
39	R-Breaker	187	*	S&P	7/93	39000	34050	-13200	-20475	-7100	-200	275	12625	3500	-5350	4025	5025
40	RC Success	461	*	S&P	4/04	n/a	n/a	36525	13925	-16100	1600	-2725	3100	5575	1500	5375	-2025
	RC Success	461	*	Mini S&P	4/04	n/a	n/a	3113	3400	-450	588	313	638	1213	613	675	-1975
41	PULSAR Volatility	102b		S&P	1/89	35675	-11975	5550	-16200	16175	1000	-4475	2525	2375	1350	-600	9600
	PULSAR Volatility	102b		Bonds	1/89	17125	-1750	-4025	-8775	-11675	-2725	900	-1625	25	-5675	-7375	4025
42	VC Daytrader	437	*	S&P	8/03	n/a	800	-19700	-11900	525	-5425	425	-2275	-1925	-3150	-9600	9575
43	Impetus	415	*	Mini Russell	1/03	n/a	1935	4075	-625	3225	-500	-740	-215	1145	320	-275	820
44	Tzar	426		Russell 2K	3/03	n/a	30150	40700	23675	11125	6775	29500	-11550	-1450	-13100	6775	31475
	Tzar	426		S&P	3/03	n/a	22425	4400	-1250	63300	3075	2450	0	9000	-7375	0	18800
	Tzar	426		Nasdaq	3/03	n/a	45550	34800	-8350	21625	3275	-6300	-13000	-7700	-8000	0	1300
	Tzar	426		D. Jones	3/03	n/a	10420	-12330	2510	-11990	40	4120	-4290	-3020	0	0	5630
45	Ultimate Trading Dev. I	323		Euro C	8/00	11813	8013	6725	-5001	9901	0	0	-988	0	0	2100	0
	Ultimate Trading Dev. I	323		Jap Yen	8/00	4238	4225	-5926	2174	-12063	0	0	-3038	0	0	-3450	0
46	Early Bird III	431	*	Russell 2K	3/03	n/a	21225	-8550	925	8225	-2000	2075	7325	5100	-2050	0	-5625
	Early Bird III	431	*	SP Midcap	3/03	n/a	13400	-1450	-425	-1625	0	0	2750	11975	1275	0	0
	Early Bird III	431	*	S&P	3/03	n/a	-2850	-2125	3125	0	0	0	5350	7325	0	0	5725
47	Qtech Bellies	495		Pork Bellies	04/05	n/a	n/a	n/a	5005	4940	-135	195	5500	0	0	-2075	1605
48	Trend Weaver	604		T Notes	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Trend Weaver	604		$ Index	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Trend Weaver	604		Crude	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Trend Weaver	604		Gold	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Trend Weaver	604		Palladium	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Trend Weaver	604		Jap Yen	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
49	ETS Day Trade	272	*	S&P	1/98	-10925	7750	-4625	-19575	-13475	200	-2950	9925	1575	1900	-7825	3274
50	BRIX	395		T Note	5/02	-2880	7280	8250	-2930	-2420	0	0	-1240	0	0	850	0
	BRIX	395		Crude	5/02	340	-5850	20070	1810	5110	10	0	1390	-310	1420	-2460	320
	BRIX	395		Euro C	5/02	-575	10013	11800	6524	-7212	0	-2475	3013	0	0	2100	-4363
	BRIX	395		S Franc	5/02	-2014	-1076	6250	7500	-6537	0	-4425	1125	0	0	-863	0
	BRIX	395		Bonds	5/02	-8480	-1290	9380	-9150	11830	0	-3680	-1960	0	0	1020	0
	BRIX	395		H Oil	5/02	635	-6355	12109	4142	-11830	0	9269	0	-34	0	-7085	0
	BRIX	395		Jap Yen	5/02	1750	-9375	-1137	14775	-9438	-2075	0	2800	0	0	-913	0
51	Zenith* 1000	233		S&P	10/95	-11675	4400	19050	-19875	48875	1750	2800	-1425	1675	0	10150	525
52	Simple Harmony	571		Sugar	12/05	n/a	n/a	n/a	0	6170	-1015	0	0	0	0	2344	-971
	Simple Harmony	571		Copper	12/05	n/a	n/a	n/a	0	4013	0	0	13812	0	0	21038	1213
	Simple Harmony	571		Nat Gas	12/05	n/a	n/a	n/a	0	57380	-8395	0	-685	-8975	-7455	-3245	0
	Simple Harmony	571		Euro C	12/05	n/a	n/a	n/a	0	-3463	3013	0	0	-1363	0	2363	-500
	Simple Harmony	571		T Note	12/05	n/a	n/a	n/a	0	556	0	0	-1215	0	0	0	0
	Simple Harmony	571		Jap Yen	12/05	n/a	n/a	n/a	0	-16125	0	0	5663	1288	0	0	0
	Simple Harmony	571		Cotton	12/05	n/a	n/a	n/a	0	-1250	2075	0	0	0	0	-4025	0
53	GK-Energy Trader	349		Nat Gas	2/01	-5230	19830	-9660	7270	44820	17510	-8740	0	0	0	-4680	7300
	GK-Energy Trader	349		H Oil	2/01	-3109	-14646	12889	5565	-3562	0	9269	-399	1856	0	-168	0
	GK-Energy Trader	349		Unleaded	2/01	-7619	-8687	12513	6276	1277	0	-533	-3520	9731	0	8820	0
	GK-Energy Trader	349		Crude	2/01	-460	-3320	10140	-7420	-3140	-1430	0	-2070	0	-2070	-2710	0
54	Dennis RSI	4		S&P	6/86	9875	-1775	-6000	-11650	21150	-200	2900	8650	-175	-200	8700	9475
55	Challenger	350		Bonds	3/01	3380	5950	5220	780	9950	0	-3460	-2070	0	0	3700	0
	Challenger	350		Euro C	3/01	14525	13689	8524	9075	-15813	0	0	-988	0	0	2100	263
	Challenger	350		B Pound	3/01	9850	-4163	-4470	-8894	8044	0	0	-275	0	0	950	0
	Challenger	350		S Franc	3/01	6550	3763	2725	6963	-15038	0	-4425	-1700	-300	0	-1188	0
	Challenger	350		Jap Yen	3/01	-176	-9826	2212	8725	-9563	0	0	3525	0	0	4138	0
	Challenger	350		Cotton	3/01	-4610	-10900	7055	-12445	805	0	-1275	-3875	0	3210	0	-1120
56	Magnet	266		S&P	11/97	-13200	28425	32675	-150	26875	-2700	2850	-10875	-5500	0	19175	-9200
57	Universal LT	199		Bonds	4/93	-2100	13950	-15480	-5150	-10660	-4080	-1760	3470	-890	1560	2810	1810
	Universal LT	199		Jap Yen	4/93	1788	-412	401	-2126	-3952	-2638	2875	1838	0	0	-1338	-2000
	Universal LT	199		Copper	4/93	-4214	-100	1412	3811	16175	0	13663	2100	0	19663	-5988	-3413
	Universal LT	199		Crude	4/93	4250	8650	12380	11220	-10500	-1930	7240	-410	0	-2430	-1250	980
	Universal LT	199		Euro $	4/93	-1525	225	-825	-2025	-1125	0	0	-450	0	0	-500	0
	Universal LT	199		B Pound	4/93	264	5880	-5389	255	8508	0	600	-1175	-138	588	-1300	-2375
58	Pendulum	304		S&P	1/00	16575	-8325	-3675	-5675	-15175	-2025	-4275	-750	-7875	6500	5475	11175
59	Catscan III Const.	422		T Note	5/03	n/a	4410	7340	3790	-5810	-950	-1710	1290	0	-1780	-460	0
	Catscan III Const.	422		Euro C	5/03	n/a	15488	-5076	2986	3999	0	-3550	2075	0	0	225	38
	Catscan III Const.	422		$ Index	5/03	n/a	8630	-500	5750	-2910	-2100	-2150	760	0	0	-640	10
	Catscan III Const.	422		F Note	5/03	n/a	-1340	450	1830	-2170	-340	0	1860	0	-2020	-1170	110
	Catscan III Const.	422		Jap Yen	5/03	n/a	-577	-3725	5451	1226	-2638	0	3638	0	-1025	3188	0
	Catscan III Const.	422		S Franc	5/03	n/a	-1300	-4602	3624	-476	-2600	0	213	0	-2038	-1275	0
	Catscan III Const.	422		Euro$	5/03	n/a	-925	-275	-1775	-2925	-400	-400	-300	-450	-350	-400	-700
60	R-Mesa 5	411	*	S&P	3/02	33200	18875	11375	-10650	-27625	1250	2250	5725	1150	-2875	4775	5350
61	Weaver	318		T Note	7/00	310	6270	5170	-1910	580	0	-2110	-1570	0	0	850	0

					<------------------ All Statistics Based On Last 12 Months Performance ----------------->													Combined
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Combined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
0	-780	200	1900	640	3050	2200	14	50.0	1214	-778	2	2700	113.0%	113.0%	12250	9870	56.7%	56.7%
-1800	3000	3450	2775	18150	26550	12300	173	41.0	1933	-1083	9	23625	112.4%	112.4%	30475	86875	22.4%	22.4%
-1550	3110	-4810	-20	4060	8350	7335	182	53.3	496	-468	11	4050	206.2%	111.7%	21615	7335	320.2%	142.6%
-7150	2925	-3825	-12850	6150	22775	28225	180	53.9	1478	-1454	6	23625	96.4%	111.7%	46275	28225	117.5%	142.6%
-1313	2313	-900	-2788	2050	5050	4513	180	53.3	309	-293	6	4725	106.9%	111.7%	9113	4513	115.7%	142.6%
2088	0	0	2963	0	4488	563	4	50.0	2525	-281	2	4200	106.8%	106.8%	4488	563	106.8%	106.8%
1850	-6875	4600	10000	-4500	24975	17725	168	39.9	1694	-877	14	23625	105.7%	105.7%	246400	44950	71.1%	71.1%
20600	-16925	-3700	425	12000	24800	26425	206	49.5	1711	-1439	11	23625	105.0%	105.3%	57550	33750	65.0%	64.0%
3938	-3563	-663	313	2975	5063	5463	200	39.5	410	-226	13	4725	107.1%	105.3%	10538	5463	59.5%	64.0%
4075	5150	7975	6800	11025	46800	10675	73	53.4	2298	-1258	7	47250	99.0%	103.7%	190988	38725	21.1%	14.9%
-1475	3150	13150	2925	-300	5000	20600	46	34.8	2886	-1374	11	2700	185.2%	103.7%	-48475	79138	-93.7%	14.9%
7275	11625	-825	2350	16400	24450	28750	168	51.2	1736	-1523	8	23625	103.5%	103.5%	-400	57675	-0.4%	-0.4%
1365	2070	-75	745	-540	4120	2635	76	51.3	357	-265	5	4050	101.7%	101.7%	13230	2635	65.3%	65.3%
15400	49050	28525	-41825	-10450	89125	52275	26	65.4	12135	-13030	4	39000	228.5%	100.4%	188000	52275	99.7%	58.8%
100	22875	-4000	7950	29525	82400	12900	19	78.9	7302	-6751	1	47250	174.4%	100.4%	168200	46325	73.7%	58.8%
5800	8250	-12250	0	-7650	-36275	42950	22	40.9	3542	-5241	5	45000	-80.6%	100.4%	54075	44975	24.9%	58.8%
-560	7700	-4870	-2850	6680	8580	9200	22	54.5	2837	-2541	4	12000	71.5%	100.4%	-2850	30680	-4.9%	58.8%
0	1725	0	0	11913	14750	988	4	75.0	5246	-988	1	6300	234.1%	99.9%	34050	13800	72.9%	31.0%
-1113	1938	0	0	3200	-2463	7600	6	50.0	1779	-2600	2	6000	-41.1%	99.9%	-5800	23413	-13.0%	31.0%
21025	20300	-9400	12775	-8700	40825	12175	65	53.8	2974	-2104	6	19500	209.4%	98.0%	64650	18550	68.6%	30.7%
6175	-8375	-1725	0	-5400	6675	24525	29	44.8	3435	-2371	7	20250	33.0%	98.0%	16575	24525	16.9%	30.7%
5625	-9975	-5550	0	6100	14600	19800	30	43.3	3713	-1977	7	23625	61.8%	98.0%	12750	19800	11.2%	30.7%
0	-2985	85	0	1285	3475	3530	9	55.6	1749	-1321	2	3600	96.5%	96.5%	13555	7420	141.2%	141.2%
n/a	0	253	0	3910	4163	0	2	100.0	2082	0	3	1800	231.3%	94.9%	4163	0	231.3%	94.9%
n/a	995	0	0	4415	5410	0	2	100.0	2705	0	2	3300	163.9%	94.9%	5410	0	163.9%	94.9%
n/a	725	0	0	15270	15995	3035	3	66.7	9515	-3048	1	11250	142.2%	94.9%	15995	3035	142.2%	94.9%
n/a	0	0	0	10445	10445	0	1	100.0	10445	0	0	12000	87.0%	94.9%	10445	0	87.0%	94.9%
n/a	0	515	0	1190	1705	0	2	100.0	852	0	0	4200	40.6%	94.9%	1705	0	40.6%	94.9%
n/a	-3388	0	0	2238	-1150	3388	2	50.0	2238	-3388	1	6000	-19.2%	94.9%	-1150	3388	-19.2%	94.9%
-4102	15150	5350	-6200	5900	22197	13450	113	44.2	2160	-1359	7	23625	94.0%	94.0%	70169	55775	29.5%	29.5%
490	3570	0	-1800	4050	5920	1800	7	57.1	2240	-1010	2	1800	328.9%	93.4%	13220	6920	129.6%	36.3%
0	2900	0	22000	-1870	23400	4790	11	54.5	5338	-1719	2	11250	208.0%	93.4%	44870	13080	70.4%	36.3%
0	-4825	0	0	9475	2925	9188	9	44.4	3647	-2328	4	6300	46.4%	93.4%	23475	15675	65.8%	36.3%
-800	25	0	0	7488	2550	4963	8	50.0	2350	-1713	2	4200	60.7%	93.4%	6675	13988	28.0%	36.3%
1020	3680	0	-3680	5230	1630	5640	8	50.0	2738	-2331	2	2700	60.4%	93.4%	3920	12590	25.6%	36.3%
8408	-5502	-67	0	11983	16972	10277	11	45.5	7703	-3600	3	15000	113.1%	93.4%	15670	38716	18.4%	36.3%
0	-7613	-363	0	-1088	-9250	11213	10	40.0	1422	-2490	4	6000	-154.2%	93.4%	-10600	19788	-31.2%	36.3%
24025	350	0	5125	-1375	43600	8975	21	61.9	5871	-4089	2	47250	92.3%	92.3%	131600	46275	22.6%	22.6%
0	0	0	0	-400	-43	1371	4	25.0	2344	-796	2	1650	-2.6%	88.3%	7143	1370	216.5%	81.1%
0	1575	3412	2113	8138	51300	0	7	100.0	7881	0	0	21000	244.3%	88.3%	55312	27125	131.7%	81.1%
0	0	0	16535	1450	-10770	28755	8	25.0	11470	-5618	5	30000	-35.9%	88.3%	55005	28755	91.7%	81.1%
0	1288	-87	0	11613	16325	1362	7	57.1	4569	-645	1	6300	259.1%	88.3%	9850	7213	78.2%	81.1%
0	0	0	-1243	3175	715	2460	4	50.0	1972	-1615	1	1800	39.7%	88.3%	1271	2460	35.3%	81.1%
3763	0	2938	-1463	2238	14425	1463	6	83.3	3177	-1451	1	6000	240.4%	88.3%	-1700	16125	-14.2%	81.1%
0	0	-5430	0	-2980	-10360	12435	3	0.0	0	-3453	2	3000	-345.3%	88.3%	-13685	13685	-228.1%	81.1%
0	15470	0	-6260	-5840	14760	13420	8	50.0	10230	-6540	2	30000	49.2%	86.5%	77050	40520	37.1%	23.9%
8408	-7266	2696	0	11978	26376	7266	8	62.5	6842	-2611	1	15000	175.8%	86.5%	20828	21038	20.1%	23.9%
-4200	-3990	-1491	0	9303	14120	9681	10	40.0	7012	-2321	2	18000	78.4%	86.5%	23999	32348	19.3%	23.9%
0	-1860	0	20960	-1870	8950	10140	7	14.3	20960	-2005	5	11250	79.6%	86.5%	940	31740	1.2%	23.9%
-300	14525	3325	-875	-6325	39500	10725	29	69.0	3816	-4100	3	47250	83.6%	83.6%	119000	27650	11.9%	11.9%
0	640	0	0	6150	4960	5530	6	50.0	3830	-2177	2	2700	183.7%	82.8%	19610	16280	106.3%	19.7%
-2638	-2063	0	0	11913	8588	4700	6	50.0	4758	-1895	2	6300	136.3%	82.8%	35238	19138	81.9%	19.7%
0	2344	0	0	2975	5994	275	4	75.0	2090	-276	1	4200	142.7%	82.8%	4013	27569	14.0%	19.7%
-1425	-600	0	0	7488	-2150	9638	8	25.0	3863	-1646	4	4200	-51.2%	82.8%	-788	25213	-2.7%	19.7%
0	-1238	0	0	3200	9625	2588	5	80.0	3053	-2587	1	6000	160.4%	82.8%	-3475	22313	-8.5%	19.7%
0	-2275	-2550	0	2730	-5155	7885	9	33.3	2563	-2138	3	3000	-171.8%	82.8%	-19115	30690	-93.2%	19.7%
27500	19075	0	0	-1550	38775	16375	12	41.7	14940	-5144	3	47250	82.1%	82.1%	201925	61275	41.7%	41.7%
-650	3280	-190	2430	-1940	5850	5840	24	45.8	1653	-947	5	2700	216.7%	80.5%	22790	41350	56.6%	17.7%
0	238	-538	975	5513	4925	3638	15	60.0	1693	-1719	2	6000	82.1%	80.5%	39088	24363	43.7%	17.7%
-11275	2313	1063	5700	12900	36725	20675	11	63.6	8200	-5155	4	21000	174.9%	80.5%	56975	20675	18.2%	17.7%
2860	3090	5300	-4960	-7330	1160	14590	26	46.2	2865	-2377	3	11250	10.3%	80.5%	21250	23160	12.7%	17.7%
0	150	-775	0	-575	-2150	2150	6	16.7	300	-490	3	2100	-102.4%	80.5%	-600	7825	-1.9%	17.7%
2275	-944	-2150	-2113	-1763	-8494	9094	31	32.3	639	-710	6	4200	-202.2%	80.5%	-14538	30225	-23.2%	17.7%
7925	9400	100	-3075	15300	37875	14925	46	54.3	3406	-2245	3	47250	80.2%	80.2%	41675	65125	11.0%	11.0%
980	4060	0	-760	4650	5320	4340	14	42.9	1952	-801	3	1800	295.6%	79.9%	16000	11130	193.9%	52.1%
0	1013	0	0	11913	11713	3550	11	45.5	3848	-1259	3	6300	185.9%	79.9%	29113	24013	100.8%	52.1%
0	580	0	0	4910	1370	4250	13	38.5	1454	-739	4	3300	41.5%	79.9%	14440	11450	93.8%	52.1%
0	2480	-220	-410	3370	3660	3840	16	37.5	1412	-481	7	1200	305.0%	79.9%	2770	10000	49.5%	52.1%
375	3875	-338	-1300	2238	8013	2638	10	60.0	2219	-1325	2	6000	133.6%	79.9%	13025	10525	47.4%	52.1%
-800	-2925	-1088	13	4313	-6188	10513	20	30.0	1388	-1037	5	4200	-147.3%	79.9%	-6338	18188	-32.9%	52.1%
-100	175	-650	-75	-350	-4000	4025	33	9.1	108	-144	25	2100	-190.5%	79.9%	-9500	9525	-98.7%	52.1%
1925	-8050	-1075	7200	1125	18750	12275	146	38.4	1978	-1025	8	23625	79.4%	79.4%	42675	44350	31.0%	31.0%
680	3760	0	-1550	4300	4360	3680	8	50.0	2398	-1308	2	1800	242.2%	79.1%	16090	9740	119.2%	29.0%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)					Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
						2002	2003	2004	2005	2006							
	Weaver	318		Beans	7/00	-1210	1440	13940	-555	-9595	1885	-3735	3725	0	-1950	-315	5035
	Weaver	318		S Franc	7/00	2799	5938	-2026	11199	-8701	-2525	0	713	0	0	-863	0
	Weaver	318		Crude	7/00	5830	-4520	20070	-5910	890	50	0	1390	-310	1420	-4730	-220
	Weaver	318		Jap Yen	7/00	15276	-4076	250	2624	-8501	-2075	0	1775	0	0	-850	0
	Weaver	318		H Oil	7/00	1642	-7735	3700	-640	-5899	0	9265	0	42	0	-9274	0
	Weaver	318		Sugar	7/00	-4256	-1736	-1187	2229	9386	-997	0	-34	-2464	78	-291	-1378
62	EVE T Bond	288		Bonds	3/98	-4510	6750	13840	1050	-990	-1260	0	-510	-150	0	-530	-310
63	ZumaFria	558		O. Juice	11/05	n/a	n/a	n/a	1538	2640	0	-1508	0	-413	0	0	2610
64	Madera2X4	557		Lumber	11/05	n/a	n/a	n/a	0	-2547	0	-1560	0	4116	684	0	0
65	Belly Trader	234		Bellies	12/95	10308	3084	-10492	-3132	-112	1272	2308	972	0	964	0	-756
66	Fusion	483		B Pound	12/04	n/a	n/a	0	1450	4363	0	2988	-1775	0	0	0	0
	Fusion	483		S Franc	12/04	n/a	n/a	0	6925	2725	-2000	0	0	0	-550	-1675	0
	Fusion	483		$ Index	12/04	n/a	n/a	0	150	2460	0	-1015	-685	0	0	1845	0
	Fusion	483		Euro C	12/04	n/a	n/a	0	0	-950	0	0	0	0	0	0	0
	Fusion	483		T Note	12/04	n/a	n/a	0	-3313	-1633	-1177	0	0	-28	0	0	0
	Fusion	483		Bonds	12/04	n/a	n/a	-3294	1850	-1288	0	0	0	-856	0	0	0
	Fusion	483		Jap Yen	12/04	n/a	n/a	0	2438	-4875	-1975	0	0	0	0	0	2375
	Fusion	483		Crude	12/04	n/a	n/a	0	0	0	0	0	0	0	0	0	0
67	Trend Harmony	515		Sugar	12/05	n/a	n/a	n/a	0	5778	-1004	0	0	0	0	2344	-1897
	Trend Harmony	515		Copper	12/05	n/a	n/a	n/a	0	10687	0	0	13812	0	0	21038	-2700
	Trend Harmony	515		T Note	12/05	n/a	n/a	n/a	0	47	190	0	-325	0	0	0	-3075
	Trend Harmony	515		Nat Gas	12/05	n/a	n/a	n/a	-9245	10415	0	25550	-6290	-3495	0	-4145	0
	Trend Harmony	515		Euro C	12/05	n/a	n/a	n/a	-3225	2125	3012	2263	0	0	0	4088	0
	Trend Harmony	515		Jap Yen	12/05	n/a	n/a	n/a	-3088	-19988	-2163	0	2837	1300	0	0	0
	Trend Harmony	515		Cotton	12/05	n/a	n/a	n/a	80	-1250	2075	0	0	0	-3075	0	-3075
68	CatScan	212		Bonds	10/94	5400	-490	11070	2490	-300	-2760	0	30	0	-2320	1470	0
	CatScan	212		$ Index	10/94	9230	1900	5860	-1450	-3060	0	-2170	980	0	970	-780	-620
	CatScan	212		S Franc	10/94	4987	-9478	6524	3401	-5902	-575	-3288	188	-700	363	-3038	975
	CatScan	212		Jap Yen	10/94	-850	6699	-21190	1187	-12290	-713	0	4750	-725	-363	3113	0
	CatScan	212		T Notes	10/94	5080	-4230	9470	-600	-2130	-1860	0	-770	0	-1180	1060	0
	CatScan	212		Cotton	10/94	-8745	-3595	-1040	-5555	-11565	1225	675	815	-1980	3185	-65	4605
69	Compass	278		T Notes	3/98	2710	350	-2380	350	2800	0	0	-1480	-260	290	160	970
	Compass	278		Bonds	3/98	12380	-13560	-9970	-480	9970	-1170	0	4870	-680	990	1630	0
	Compass	278		$ Index	3/98	5590	1900	4430	-1340	-400	-840	0	1270	0	0	1480	-770
	Compass	278		Jap Yen	3/98	11762	-5025	-6900	6138	-10302	-2638	0	4888	288	0	4500	0
	Compass	278		H Oil	3/98	-3667	9997	-2468	18946	-35629	-3881	5456	-2524	9013	0	-3007	0
	Compass	278		Copper	3/98	-950	-1877	4624	2938	15200	-3050	0	9913	0	-14025	0	-2213
	Compass	278		Coffee	3/98	-2419	-4876	19	-1574	2137	-19	0	2531	-450	3319	-1106	375
70	Millenium 2000	280		Cotton	5/98	-935	7360	-4525	-3235	255	25	500	-50	0	2085	-795	3825
	Millenium 2000	280		Cattle	3/98	-436	12420	-3372	1296	-2152	0	-520	0	-1848	0	1416	0
	Millenium 2000	280		Unleaded	3/98	-6119	0	0	-5145	0	0	0	0	0	0	0	0
	Millenium 2000	280		Euro C	12/98	3674	3088	-2713	-8739	-7937	0	-3850	-1450	0	0	1700	0
	Millenium 2000	280		Jap Yen	3/98	-51	-2	13313	4712	-11538	-563	-50	775	-1913	-2250	3163	0
	Millenium 2000	280		Coffee	3/98	-1631	-6433	10745	-15188	-10651	-113	0	3713	-3938	-56	131	-1538
71	RC Trend	598	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	RC Trend	598	*	S&P	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
72	ETS - Daily	257		Bonds	3/97	2950	2150	14206	7288	-1681	-1825	2331	956	-1450	0	-1244	1988
	ETS - Daily	257		Euro C	1/99	-6000	19213	-8163	-12375	38	0	0	638	1613	0	-175	1413
	ETS - Daily	257		S Franc	3/97	-2300	9713	6013	-5750	325	0	2825	1113	-1488	0	-463	0
	ETS - Daily	257		Jap Yen	3/97	6838	-11000	-10113	788	-1600	-2563	0	2250	-1238	0	3163	0
	ETS - Daily	257		S&P	3/97	9875	-22200	-13450	-2800	-10925	4150	-8125	-5225	-2500	-7575	17750	-7550
	ETS - Daily	257		Beans	11/97	-6763	-3638	-4731	-2456	-7056	-706	0	3444	-1581	550	-2000	4350
	ETS - Daily	257		B Pound	03/97	-1538	11400	-6163	-18738	3306	0	0	0	-2763	0	413	-956
73	Trader's Profit Motive	93		S&P	9/89	-9050	-4900	28300	-3625	-57175	-3150	-2950	6775	17175	-3950	-7825	11800
74	Ultimate Trading Dev. II	324		Euro C	8/00	11813	6463	6787	-8676	6263	0	0	-988	0	0	2100	0
	Ultimate Trading Dev. II	324		B Pound	8/00	7738	9188	6493	-2469	3207	0	-1513	0	0	0	-1675	-900
	Ultimate Trading Dev. II	324		Euro$	8/00	825	-1125	100	-1250	50	-225	0	-100	-375	0	175	0
	Ultimate Trading Dev. II	324		Jap Yen	8/00	5850	4225	-9913	10488	-14227	0	0	-1688	0	0	-3450	0
	Ultimate Trading Dev. II	324		S Franc	8/00	3625	-8638	7138	-2376	-1212	0	0	-2638	0	0	-1313	0
	Ultimate Trading Dev. II	324		Bonds	8/00	5650	7690	2250	-5750	-1130	0	0	-210	0	0	-2980	0
75	Turtle Trading System	249		Jap Yen	1/90	10612	-4087	1586	-775	-9526	-1550	0	2138	-2113	-75	1388	-338
	Turtle Trading System	249		Bonds	1/90	890	670	-5800	220	1980	-1180	0	-70	-1390	-70	790	0
	Turtle Trading System	249		B Pound	1/90	3394	5113	8173	-1869	1110	0	-3088	-1163	-638	0	750	0
	Turtle Trading System	249		Crude	1/90	-1030	1250	-90	2220	-1310	-2750	0	3680	0	-70	0	1520
	Turtle Trading System	249		Copper	1/90	-1639	-1725	-3488	7575	15438	-588	0	8300	0	14888	-2113	0
	Turtle Trading System	249		Coffee	1/90	1724	-8476	1201	5270	-2589	0	-975	-2025	-1275	206	-881	-2363
76	HiProb	491		Mini Russell	1/05	n/a	n/a	n/a	3635	8485	1825	3180	0	-135	645	0	665
	HiProb	491		Mini Midcap	1/05	n/a	n/a	n/a	2380	8360	600	0	0	95	655	0	325
	HiProb	491		Mini Nasdaq	1/05	n/a	n/a	n/a	-565	3260	0	235	435	380	375	0	695
	HiProb	491		Mini S&P	1/05	n/a	n/a	n/a	-2413	2963	475	1375	0	338	700	0	1238
77	USOne	308		T Note	3/02	5666	-2322	2225	-4506	-1003	-1013	0	-1825	0	0	0	0
	USOne	308		Bonds	5/00	4025	-3663	-2788	-3525	-550	-1169	0	-2575	0	0	0	0
78	FT S&P DayTrade	171	*	S&P	06/92	19825	30275	-4025	-1825	-23475	-450	2800	7175	1000	250	3200	2400

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					<------------------ All Statistics Based On Last 12 Months Performance ----------------->														Combined
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
-2400	-4865	0	6300	2635	6315	7290	14	50.0	2872	-1970	3	2400	263.1%	79.1%	16625	17625	92.4%	29.0%
-800	25	0	0	7488	4038	3538	8	50.0	2381	-1372	2	4200	96.1%	79.1%	19013	11988	60.4%	29.0%
0	2910	0	21990	-1860	20640	7590	12	50.0	5337	-1897	3	11250	183.5%	79.1%	37980	25020	45.0%	29.0%
0	-5213	-1575	0	813	-7125	8613	10	40.0	1391	-2115	3	6000	-118.8%	79.1%	13513	18463	30.0%	29.0%
8404	-2974	1050	-4313	11710	13910	9274	13	38.5	7510	-2962	3	15000	92.7%	79.1%	-1222	34507	-1.1%	29.0%
-414	0	-1501	-437	-661	-8098	8142	14	14.3	62	-685	8	2400	-337.4%	79.1%	-8243	14022	-45.8%	29.0%
-1030	40	420	1490	3910	2070	3790	16	25.0	1970	-484	9	2700	76.7%	76.7%	11820	19650	44.1%	44.1%
0	0	0	2498	0	3188	1920	4	50.0	2554	-960	2	4200	75.9%	75.9%	7365	1920	84.2%	84.2%
0	-1517	112	662	0	2496	1560	6	66.7	1394	-1543	1	3300	75.6%	75.6%	-50	4107	-0.7%	-0.7%
-1064	0	0	1196	-2200	2692	4664	14	50.0	1445	-1060	3	3600	74.8%	74.8%	-1736	33484	-4.0%	-4.0%
3225	0	0	0	1063	5500	1775	4	75.0	2425	-1775	1	4200	131.0%	73.9%	11313	2506	87.4%	33.9%
0	-1638	0	-588	4013	-2438	6450	6	16.7	4013	-1292	5	4200	-58.0%	73.9%	9213	6450	71.1%	33.9%
0	215	0	0	3605	3965	1700	5	60.0	1888	-850	2	3300	120.2%	73.9%	6575	4805	64.6%	33.9%
0	50	0	0	10388	10438	0	2	100.0	5219	0	0	6300	165.7%	73.9%	9488	950	48.8%	33.9%
988	0	2269	0	3144	5195	1205	5	60.0	2133	-602	2	1800	288.6%	73.9%	1427	4973	25.7%	33.9%
1831	0	0	3831	0	4806	856	3	66.7	2831	-859	1	2700	178.0%	73.9%	2075	4469	24.9%	33.9%
0	0	1513	0	0	1913	1975	3	66.7	1944	-1979	1	6000	31.9%	73.9%	1450	5725	7.8%	33.9%
0	0	0	0	0	0	0	0	0.0	0	0	0	11250	0.0%	73.9%	0	0	0.0%	33.9%
0	0	0	0	-400	-957	2297	5	20.0	2344	-825	2	1650	-58.0%	71.6%	5825	2297	176.5%	28.8%
0	1263	3413	0	4100	40925	3913	8	75.0	7633	-2437	1	21000	194.9%	71.6%	51613	17375	122.9%	28.8%
0	0	0	1787	3909	2488	4059	6	50.0	2389	-1560	2	1800	138.2%	71.6%	2343	3909	65.1%	28.8%
-3075	-3075	-3125	-3455	3330	2220	32820	11	9.1	28365	-2618	10	30000	7.4%	71.6%	3390	32820	5.7%	28.8%
-1825	-25	-3075	0	-425	4013	5350	7	42.9	3121	-1341	4	6300	63.7%	71.6%	-100	5725	-0.8%	28.8%
3775	0	2938	-1463	2238	9463	2163	7	71.4	2618	-1809	1	6000	157.7%	71.6%	-11450	23075	-95.4%	28.8%
0	0	-1060	0	-3075	-8210	10285	5	25.0	2075	-2881	4	3000	-273.7%	71.6%	-11455	11535	-190.9%	28.8%
890	3110	0	-4330	4000	90	5050	11	45.5	1934	-1600	3	2700	3.3%	71.4%	39590	19260	110.0%	33.2%
1220	-170	0	0	4910	4340	2170	16	50.0	1255	-713	2	3300	131.5%	71.4%	33420	11090	76.0%	33.2%
-2225	-1225	-1475	363	5700	-4938	11000	22	31.8	1300	-935	6	4200	-117.6%	71.4%	19475	22175	34.8%	33.2%
688	4663	-438	-3663	3825	11138	4100	14	50.0	2434	-843	3	6000	185.6%	71.4%	26113	38225	32.6%	33.2%
280	3090	0	-3370	2950	200	3810	10	40.0	1845	-1197	3	1800	11.1%	71.4%	3960	17720	16.5%	33.2%
-2180	-2120	-355	-975	1340	4170	5630	24	37.5	1387	-554	7	3000	139.0%	71.4%	-29640	50805	-74.1%	33.2%
-970	4230	0	-1170	4610	6380	2920	18	38.9	1869	-610	3	1800	354.4%	64.4%	19360	15200	108.5%	5.6%
2110	4770	0	-100	6170	18590	1170	12	58.3	2970	-437	2	2700	688.5%	64.4%	16720	37640	62.4%	5.6%
0	-930	-710	0	4920	4420	2860	20	35.0	1410	-419	8	3300	133.9%	64.4%	11670	23140	35.7%	5.6%
0	-6350	-3475	0	-2050	-4838	11875	10	40.0	2419	-2419	5	6000	-80.6%	64.4%	5500	24613	9.2%	5.6%
29	1697	8555	-5674	11710	21374	7854	20	40.0	5696	-2016	3	15000	142.5%	64.4%	12050	36397	8.1%	5.6%
0	6463	-3663	0	-4763	-11338	18200	14	35.7	3883	-3415	4	21000	-54.0%	64.4%	-3638	42838	-1.7%	5.6%
-2119	1313	-3506	0	638	975	5381	22	40.9	1444	-924	3	5400	18.1%	64.4%	-31088	44644	-58.1%	5.6%
0	-475	1325	0	665	7105	1070	13	61.5	1293	-646	1	3000	236.8%	64.4%	19475	9985	66.6%	-3.3%
-1436	0	1128	0	2012	752	2388	6	50.0	1519	-1268	2	2550	29.5%	64.4%	11292	8248	45.0%	-3.3%
0	-2570	0	0	18425	15855	2570	3	66.7	9213	-2583	1	18000	88.1%	64.4%	48363	20021	27.3%	-3.3%
-1913	-4450	0	0	8925	-1038	9963	9	33.3	3829	-2085	4	6300	-16.5%	64.4%	163	42338	0.3%	-3.3%
688	4625	-63	-1125	2138	5425	5513	14	42.9	2300	-1049	3	6000	90.4%	64.4%	-36913	66013	-62.6%	-3.3%
-563	-731	-2831	4500	-113	-1538	9525	27	29.6	2004	-924	5	5400	-28.5%	64.4%	-55500	65456	-104.5%	-3.3%
n/a	1975	238	138	1325	3675	1675	53	35.8	601	-227	6	4725	77.8%	63.8%	3675	1675	77.8%	63.8%
n/a	5225	-900	2500	7600	14425	8100	53	60.4	1739	-1965	4	23625	61.1%	63.8%	14425	8100	61.1%	63.8%
0	2894	0	0	4363	8013	2694	9	55.6	2506	-1133	3	2700	296.8%	60.5%	37394	16556	126.9%	-5.5%
0	-938	0	5950	1575	10075	1425	9	66.7	1985	-614	1	6300	159.9%	60.5%	37688	24975	65.9%	-5.5%
0	-313	0	0	2225	3900	3250	8	62.5	1493	-1188	2	4200	92.9%	60.5%	27813	14588	60.7%	-5.5%
2488	0	0	2225	3588	9913	2563	7	71.4	2743	-1897	1	6000	165.2%	60.5%	9875	32400	15.1%	-5.5%
-18350	17500	0	3525	12000	5600	31575	14	35.7	10985	-5477	6	47250	11.9%	60.5%	-128138	221275	-24.8%	-5.5%
-2200	-1675	3481	1125	2638	7425	3875	11	54.5	2598	-1628	2	2400	309.4%	60.5%	-6663	28169	-27.1%	-5.5%
2213	-1138	-2288	0	3813	-706	4519	8	37.5	2146	-1429	3	4200	-16.8%	60.5%	-21850	29175	-47.7%	-5.5%
9050	-9900	9475	-2425	3500	27575	40575	114	50.0	3160	-2676	9	47250	58.4%	58.4%	248488	78400	28.4%	28.4%
0	1725	0	0	11913	14750	988	4	75.0	5246	-988	1	6300	234.1%	56.0%	29338	9988	62.8%	29.7%
0	-1144	0	0	2975	-2256	5231	5	20.0	2975	-1308	4	4200	-53.7%	56.0%	17888	8219	57.4%	29.7%
-125	-350	0	-800	0	-1800	1800	10	10.0	175	-219	5	2100	-85.7%	56.0%	6750	3950	43.3%	29.7%
-1138	2800	0	0	3200	-275	6275	6	50.0	2067	-2159	2	6000	-4.6%	56.0%	1488	21263	3.3%	29.7%
0	0	0	0	4350	400	3950	3	33.3	4350	-1972	2	4200	9.5%	56.0%	450	11600	1.4%	29.7%
-520	1020	0	0	6140	3450	3710	5	40.0	3580	-1237	3	2700	127.8%	56.0%	270	17260	1.3%	29.7%
-75	2000	-788	0	-75	513	2188	10	30.0	1842	-716	2	6000	8.6%	54.4%	65125	15288	59.7%	19.6%
900	980	-1130	0	3510	2340	2710	9	44.4	1545	-766	4	2700	86.7%	54.4%	25580	20250	52.2%	19.6%
-75	-63	0	-1431	-263	-5969	5969	9	11.1	750	-840	4	4200	-142.1%	54.4%	16425	54169	21.5%	19.6%
0	1470	0	18140	-1860	20130	2750	8	50.0	6203	-1171	2	11250	178.9%	54.4%	38950	17570	19.1%	19.6%
0	-5175	0	350	3463	19125	7288	7	57.1	6750	-2616	2	21000	91.1%	54.4%	29438	23700	7.7%	19.6%
0	-75	0	-263	-1013	-8663	8663	15	6.7	1856	-752	8	5400	-160.4%	54.4%	4388	70781	4.5%	19.6%
0	1225	1455	385	0	9245	135	9	88.9	1173	-140	1	8100	114.1%	53.0%	19540	1435	82.7%	42.3%
2575	-1510	885	-45	0	3580	3305	10	80.0	866	-1674	1	6450	55.5%	53.0%	13720	3305	72.9%	42.3%
-1320	290	0	0	460	1550	1320	11	72.7	426	-618	1	9000	17.2%	53.0%	4245	1930	16.2%	42.3%
-2513	1863	0	-363	0	3113	3338	11	81.8	757	-1848	1	9450	32.9%	53.0%	3188	4525	11.6%	42.3%
0	0	0	1081	3269	1513	2838	4	50.0	2175	-1419	2	1800	84.0%	52.6%	2584	10397	24.6%	15.9%
0	0	0	769	3831	856	3744	4	50.0	2300	-1872	2	2700	31.7%	52.6%	1581	15081	7.6%	15.9%
5450	-4425	-1575	3600	-7225	12200	15750	176	38.1	1628	-890	10	23625	51.6%	51.6%	98475	59550	26.5%	26.5%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)											
						2002	2003	2004	2005	2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
79	Waverider	339		Cotton	5/01	-7895	-840	13930	-1555	2785	6115	0	-1195	0	0	0	1605
	Waverider	339		Nat Gas	5/01	15725	1455	-20285	16070	29855	0	0	0	0	0	13570	0
	Waverider	339		Euro C	5/01	3488	12638	4388	2713	-12825	0	-588	0	-2988	0	713	0
	Waverider	339		Live Hogs	5/01	8635	-3067	-5470	5830	-2358	0	0	0	0	0	0	0
	Waverider	339		Silver	5/01	-3910	-8760	6695	-8925	4955	-2175	-2175	0	-2175	0	-2175	0
	Waverider	339		Coffee	5/01	-2100	150	-12450	7931	-8981	0	675	0	0	0	0	788
	Waverider	339		Soymeal	5/01	1330	-625	-5585	7775	-3185	325	-1955	0	255	0	0	-1035
	Waverider	339		Bonds	5/01	5513	631	-9088	-5363	-2169	3113	0	0	0	0	0	0
80	Catscan III	421		$ Index	5/03	n/a	9090	-710	5650	-2060	-1970	-1980	760	0	0	-540	-250
	Catscan III	421		Euro C	5/03	n/a	11187	148	824	3374	0	-2700	-413	0	0	1275	13
	Catscan III	421		F Note	5/03	n/a	-1340	450	1830	-2170	-340	0	1860	0	-2020	-1170	110
	Catscan III	421		Jap Yen	5/03	n/a	-2925	-5451	7563	4915	-1838	0	4513	0	-2613	475	0
	Catscan III	421		Crude	5/03	n/a	570	5130	-2170	-2420	-3150	0	4990	0	-720	-7720	1250
	Catscan III	421		Nat Gas	5/03	n/a	-610	30470	-1190	-10650	13940	-7950	150	-840	2710	-1140	8530
	Catscan III	421		Euro$	5/03	n/a	-1350	-200	-2375	-3000	-375	0	-225	-450	-350	-275	-775
81	Dynamic Breakout Sys	240		Jap Yen	3/96	8437	-6714	-2713	10538	-6714	-1488	0	1688	0	-1600	2613	0
	Dynamic Breakout Sys	240		Cattle	3/96	1540	9940	6692	-1228	6808	-780	-336	0	1700	-928	564	0
	Dynamic Breakout Sys	240		S Franc	3/96	-5714	1550	7114	-3688	-1325	0	-4588	425	0	0	-13	0
	Dynamic Breakout Sys	240		Crude	03/96	4460	6290	5600	-8170	3030	-1780	0	710	-3580	-1580	-1700	-1070
	Dynamic Breakout Sys	240		Copper	03/96	-5387	-1000	7737	7662	23813	-2038	0	7200	-3075	14963	-2125	450
	Dynamic Breakout Sys	240		Cotton	03/96	490	-5240	310	-470	-690	-580	0	-2115	0	2205	0	2270
	Dynamic Breakout Sys	240		Bonds	03/96	-1310	6900	470	-2770	2150	-2340	0	1790	-1710	0	-530	0
82	Miracle Trading Mthd.	31		Bellies	6/86	-11604	13268	9772	-8796	6516	0	1252	-68	120	292	200	-4080
	Miracle Trading Mthd.	31		S&P	6/86	-55025	7400	15000	9025	-17525	0	0	0	-5100	15125	-5100	0
	Miracle Trading Mthd.	31		Bonds	6/86	9610	290	-5150	2250	-2600	0	0	1280	0	0	3680	2470
	Miracle Trading Mthd.	31		Beans	6/86	-1070	-6920	3055	-4725	1345	1000	-865	-4990	1885	-1625	1650	1800
83	Market Direction	384		T Note	3/02	10416	856	-6219	-2306	2325	-1044	0	-575	0	-91	0	0
	Market Direction	384		Euro C	3/02	3375	19013	1338	7400	-8163	0	1688	0	0	0	0	825
	Market Direction	384		S Franc	3/02	12600	5738	-825	-650	1488	925	0	-1438	0	0	0	-1463
	Market Direction	384		Crude	3/02	1360	25	14250	-11505	11580	0	5075	0	-1325	-1325	-2650	-1325
	Market Direction	384		Coffee	3/02	4969	413	-3713	3563	-3375	0	2419	0	0	0	2963	0
	Market Direction	384		Gold	3/02	-1815	210	-5645	-3655	4845	-1510	0	0	-2815	0	-855	0
	Market Direction	384		Jap Yen	3/02	1438	-10513	-5413	4575	700	-1763	0	0	-2275	0	0	0
	Market Direction	384		Corn	3/02	938	-2081	1725	3113	-2313	0	2150	0	-1400	0	0	-525
84	Natural Gas Trader-MA	504		Nat Gas	8/05	n/a	n/a	n/a	31080	45810	-1990	-1370	-1380	1380	1550	1790	4220
85	Universal 2.0	468		Beans	11/03	n/a	-610	4215	3500	-3200	615	-1705	1225	535	-45	-985	2785
	Universal 2.0	468		Crude	11/03	n/a	3440	5390	-2530	7990	-110	5250	-4250	-2350	-1150	700	2180
	Universal 2.0	468		Nat Gas	11/03	n/a	-9050	16440	1770	18180	14380	-6750	-3480	-1100	3930	-3080	5820
	Universal 2.0	468		Silver	11/03	n/a	-190	4795	-2070	-2715	-1145	-2935	20	-3145	-1315	265	655
	Universal 2.0	468		T Note	11/03	n/a	-230	4810	-1140	-1210	-1100	60	-170	-1570	-860	100	-1010
	Universal 2.0	468		Euro C	11/03	n/a	4938	-5061	-4037	-10415	-1900	-275	-2375	-50	513	-2100	-700
86	ETS - Interim	256		S&P	3/97	17975	-39200	-3200	-69675	-48075	-4800	-14775	2450	22025	3800	-11600	16849
87	OCTANE92	559		Unleaded	11/05	n/a	n/a	n/a	353	5874	0	0	0	19245	8300	0	-5027
88	Early Bird	327	*	S&P	1/01	47125	-6525	-1400	1325	-2325	0	0	4575	5875	0	0	0
89	Bounce 2	450	*	Russell 2K	1/04	n/a	n/a	16925	9050	25025	1925	-2925	0	1050	0	4600	2750
	Bounce 2	450	*	S&P	1/04	n/a	n/a	6625	-3975	9850	0	125	425	2925	0	0	-1125
	Bounce 2	450	*	D. Jones	1/04	n/a	n/a	80	-1825	2170	0	0	-410	1600	0	0	-330
	Bounce 2	450	*	Nasdaq	1/04	n/a	n/a	-1600	-14100	-2700	-3050	-1650	1575	-350	725	0	950
90	RC Edge	567	*	S&P	10/06	n/a	n/a	n/a	n/a	4925	1925	-4100	9150	3000	4175	4575	-9750
	RC Edge	567	*	Mini S&P	10/06	n/a	n/a	n/a	n/a	963	475	-825	613	-525	763	850	-1700
91	SPMD 500	413	*	S&P	4/05	n/a	n/a	n/a	-6000	1825	875	-575	4000	2825	-5925	6850	1400
92	Natural Gas Trader-LA	506		Nat Gas	8/05	n/a	n/a	n/a	17720	47960	4610	-1450	-3380	1380	-1020	4150	-940
93	Natural Gas Offense	526		Nat Gas	8/05	n/a	n/a	n/a	39340	46900	1390	-1370	-1380	-1670	1170	1800	2530
94	RC Chance	565	*	Mini S&P	10/06	n/a	n/a	n/a	n/a	-688	225	488	-413	-1000	-38	1275	1825
	RC Chance	565	*	S&P	10/06	n/a	n/a	n/a	n/a	-650	2675	2475	-950	-2125	100	5275	8925
95	Volatility	85		Cotton	01/87	-5950	7210	470	-9400	-180	-915	-615	-275	0	1125	-715	3905
	Volatility	85		Euro $	01/87	950	-1850	475	-2275	-2275	-275	0	100	-75	0	-500	-225
	Volatility	85		Bonds	1/87	-5640	-15510	-11240	-14100	5080	0	0	-1450	0	0	-2370	0
	Volatility	85		N Gas	1/87	4490	19280	-15500	32630	28740	13800	-7400	-440	-7190	-4270	-6700	-160
	Volatility	85		Jap Yen	1/87	6698	-3225	-1564	-8389	-7689	-850	0	4200	0	-1500	2713	-2200
	Volatility	85		Copper	1/87	-4538	-2362	-11015	11150	-4126	0	0	9763	0	19663	-1563	213
	Volatility	85		Live Hogs	1/87	-188	-8752	2920	6324	-2988	0	112	0	-1720	0	56	0
	Volatility	85		Euro C	1/87	6124	9113	-31001	-5275	-3551	0	-3363	-50	-4400	0	725	-75
	Volatility	85		$ Index	1/87	2160	15040	-8500	-6560	-3460	0	-2050	-1100	-460	0	480	-1310
	Volatility	85		Coffee	1/87	-6375	-1912	1688	-31856	-15077	0	-2288	-788	-2700	3056	-2681	-863
96	Synergy	374		Bonds	3/02	-2075	8619	-6787	-3556	-1068	0	0	0	-1575	0	0	0
	Synergy	374		S Franc	3/02	-1175	9163	-5263	5762	-4350	-1600	0	0	-525	0	-1150	0
	Synergy	374		Jap Yen	3/02	-8563	-1600	-238	-1238	2175	-1588	0	0	-1050	0	0	0
	Synergy	374		Crude	3/02	910	-255	110	-5635	-2425	0	0	0	14325	0	-2885	-55
	Synergy	374		Nat Gas	3/02	-9160	-7610	-4765	18200	-4625	0	0	0	0	0	-3795	0
	Synergy	374		$ Index	3/02	0	19880	2230	2550	-1460	0	-1095	0	-845	0	0	0
	Synergy	374		Nikkei	3/02	-2675	-7875	-6150	-2650	16020	0	0	-1690	0	0	0	-4350
	Synergy	374		Euro C	3/02	0	28388	-4263	-1212	-6062	0	-2163	0	0	0	3400	0

					<------------------- All Statistics Based On Last 12 Months Performance ------------------>													Combined
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
0	2240	-2175	0	1510	8100	2175	6	66.7	2868	-1691	1	3000	270.0%	51.2%	15700	13450	78.5%	12.3%
0	0	0	0	26735	40305	2175	3	66.7	21240	-2198	1	30000	134.4%	51.2%	83125	34675	41.6%	12.3%
-2175	-1350	-2175	0	8988	425	8563	7	28.6	4850	-1858	3	6300	6.7%	51.2%	10625	28013	25.3%	12.3%
-1175	-2175	0	0	4905	1555	3350	3	33.3	4905	-1672	2	2700	57.6%	51.2%	1880	10387	10.4%	12.3%
-2175	0	-2175	-4350	-835	-18235	18235	9	0.0	0	-2026	9	18000	-101.3%	51.2%	-30625	31285	-25.5%	12.3%
0	-2175	0	-2175	0	-2888	6525	5	40.0	1819	-2175	3	5400	-53.5%	51.2%	-10969	19856	-30.5%	12.3%
-1715	-2335	0	0	2475	-3985	6785	7	42.9	1018	-1762	3	1650	-241.5%	51.2%	-3800	11775	-34.5%	12.3%
0	1081	0	0	6238	10431	0	3	100.0	3477	0	0	2700	386.3%	51.2%	-8925	23563	-49.6%	12.3%
0	980	0	0	4900	1900	3980	12	33.3	1883	-703	4	3300	57.6%	51.0%	15840	11770	102.9%	23.9%
0	1875	0	0	11213	11263	3950	10	60.0	2915	-1557	2	6300	178.8%	51.0%	26800	22950	91.2%	23.9%
0	2480	-220	-410	3370	3660	3840	16	37.5	1412	-481	7	1200	305.0%	51.0%	2770	10000	49.5%	23.9%
1075	5013	513	-3350	1338	5125	4713	18	44.4	1902	-1007	5	6000	85.4%	51.0%	11063	14850	39.5%	23.9%
0	-1720	-1130	20950	-1870	10880	10430	16	37.5	5212	-2039	4	11250	96.7%	51.0%	15140	17620	28.8%	23.9%
0	-4580	-6100	-3790	-70	860	20350	20	35.0	6340	-3348	4	30000	2.9%	51.0%	4940	69070	3.5%	23.9%
-100	175	-650	-75	100	-3000	3100	27	14.8	100	-148	19	2100	-142.9%	51.0%	-9550	9650	-97.4%	23.9%
363	4300	0	-2863	1238	4250	2863	10	60.0	1700	-1488	2	6000	70.8%	50.7%	61013	19713	85.3%	22.2%
780	-3940	0	0	1340	-1600	3940	10	40.0	1169	-1046	2	2550	-62.7%	50.7%	10956	15448	36.1%	22.2%
-813	-2338	0	0	5513	-1813	7325	9	33.3	2483	-1542	3	4200	-43.2%	50.7%	15425	15650	30.8%	22.2%
0	-2820	0	18140	-1870	4450	11820	14	28.6	5298	-1677	6	11250	39.6%	50.7%	21490	29730	16.0%	22.2%
-1388	-5225	0	-2275	9075	15563	10563	14	35.7	6653	-1965	5	21000	74.1%	50.7%	35400	30400	14.1%	22.2%
0	-855	-2410	-895	-525	-2905	5735	14	28.6	1859	-1035	5	3000	-96.8%	50.7%	-5010	14305	-14.0%	22.2%
870	3510	0	0	6150	7740	4200	10	60.0	2288	-1497	3	2700	286.7%	50.7%	-4890	34680	-15.2%	22.2%
-760	2500	1528	0	1360	2344	6576	14	71.4	953	-1794	2	3600	65.1%	50.2%	39244	24932	51.3%	-1.4%
0	-9925	10475	1675	8300	15450	26725	15	33.3	13535	-5213	5	47250	32.7%	50.2%	-8688	153038	-0.9%	-1.4%
0	6340	2120	0	-5200	10690	5200	7	71.4	3178	-2594	2	2700	395.9%	50.2%	-19920	52480	-34.7%	-1.4%
1850	2110	0	-415	-2810	-410	5855	16	43.8	1916	-1539	2	2400	-17.1%	50.2%	-27165	53380	-53.3%	-1.4%
1331	0	0	772	3144	3538	1709	7	42.9	2191	-761	3	1800	196.5%	47.2%	9653	16847	91.9%	27.0%
0	-2713	-1725	0	9700	7775	4438	6	50.0	4071	-1479	3	6300	123.4%	47.2%	30738	13288	83.6%	27.0%
0	0	0	0	0	-1975	2900	3	33.3	925	-1449	2	4200	-47.0%	47.2%	15450	8413	63.1%	27.0%
0	4945	0	4665	11720	19780	6625	10	40.0	6608	-1109	5	11250	175.8%	47.2%	35490	17100	54.1%	27.0%
-1331	-1331	-2663	1538	0	1594	6656	8	37.5	2750	-1331	5	5400	29.5%	47.2%	3450	6656	11.0%	27.0%
-1280	0	0	0	0	-6460	6460	8	12.5	45	-929	6	12000	-53.8%	47.2%	-11010	14760	-15.7%	27.0%
3075	0	0	1213	1238	1488	4038	7	42.9	2371	-1409	3	6000	24.8%	47.2%	-5963	18000	-17.0%	27.0%
0	0	-1175	-2650	713	-2888	7750	9	33.3	1888	-1424	4	1500	-192.5%	47.2%	-1506	7800	-17.2%	27.0%
1730	-1260	630	1400	6970	13670	7880	58	58.6	1471	-1513	4	30000	45.6%	45.6%	92550	17400	132.2%	132.2%
670	1085	490	2685	-585	6770	2305	36	58.3	640	-444	3	2400	282.1%	44.9%	10060	7785	100.6%	18.4%
2370	2050	3180	11760	1330	20960	11500	37	43.2	2436	-855	12	11250	186.3%	44.9%	35360	11720	75.4%	18.4%
4860	12550	-3490	2530	3600	29770	11820	37	56.8	2526	-1459	4	30000	99.2%	44.9%	42730	40950	34.2%	18.4%
-4545	-4610	-3985	5765	-985	-15960	20740	47	27.7	1343	-984	7	18000	-88.7%	44.9%	-14995	40145	-20.0%	18.4%
-1030	350	-230	-1130	1700	-4890	6590	35	28.6	372	-345	10	1800	-271.7%	44.9%	-1560	9000	-20.8%	18.4%
-700	-950	-2275	1488	4025	-5300	10813	40	30.0	776	-522	10	6300	-84.1%	44.9%	-17975	31750	-68.5%	18.4%
-7803	-2900	3950	1575	12300	21071	21703	84	42.9	3901	-2492	6	47250	44.6%	44.6%	62259	206150	12.1%	12.1%
-5191	-4296	0	-5111	0	7921	19324	6	33.3	13772	-4897	4	18000	44.0%	44.0%	14148	19624	37.7%	37.7%
5625	-3650	-225	0	-1875	10325	10750	23	43.5	3490	-1892	5	23625	43.7%	43.7%	59500	15900	36.0%	36.0%
0	-5925	8875	0	5075	15425	10225	23	56.5	2796	-2090	3	19500	79.1%	41.6%	64500	10225	82.7%	26.7%
0	-2175	100	0	9950	10225	6125	17	64.7	1805	-1604	3	23625	43.3%	41.6%	22725	13275	24.0%	26.7%
0	-1055	195	-720	3210	2490	2900	20	55.0	713	-595	3	6000	41.5%	41.6%	2915	4200	12.1%	26.7%
0	-825	0	0	4300	1675	4700	21	57.1	1013	-1162	3	22500	7.4%	41.6%	-13675	20050	-15.5%	26.7%
2950	1200	1425	-5050	3975	13475	12975	170	54.7	953	-976	7	23625	57.0%	41.3%	16475	12975	59.8%	45.9%
825	-1125	-688	-1163	725	-1775	4075	174	29.3	282	-131	11	4725	-37.6%	41.3%	-1288	4075	-23.4%	45.9%
-1700	-13375	-975	11325	4825	9550	21800	161	47.8	1485	-1246	9	23625	40.4%	40.4%	4500	25750	7.1%	7.1%
-640	8010	920	1400	-1170	11870	9660	52	55.8	1487	-1361	4	30000	39.6%	39.6%	72940	16650	104.2%	104.2%
1700	-2160	630	1400	6970	11010	8500	66	56.1	1421	-1436	6	30000	36.7%	36.7%	95860	21320	136.9%	136.9%
-163	325	-50	-638	1563	3400	2550	146	36.3	413	-199	8	4725	72.0%	35.8%	2488	2550	45.1%	17.9%
-375	-7475	-6650	-1600	6475	6750	27850	146	46.6	1539	-1256	7	23625	28.6%	35.8%	3425	27850	12.4%	17.9%
-275	1040	1515	-1360	1445	4875	2885	13	46.2	1723	-783	3	3000	162.5%	35.7%	28975	29150	45.6%	5.7%
-425	-250	0	-225	-100	-1975	1975	13	15.4	150	-207	7	2100	-94.0%	35.7%	10800	8200	24.2%	5.7%
-860	1800	-1390	-3010	4510	-2770	7280	8	37.5	2340	-1958	2	2700	-102.6%	35.7%	12920	58450	22.6%	5.7%
0	-1660	-5450	4030	6890	-8550	35820	20	25.0	9192	-3634	10	30000	-28.5%	35.7%	121460	43460	19.1%	5.7%
0	4813	-263	-488	2900	9325	2200	13	38.5	2940	-674	3	6000	155.4%	35.7%	10800	42088	8.5%	5.7%
0	263	-4538	-3150	9650	30300	8775	11	45.5	8250	-1833	2	21000	144.3%	35.7%	14163	56538	3.2%	5.7%
-456	-1832	4684	0	2916	3760	4024	10	50.0	1571	-819	3	2700	139.3%	35.7%	-5600	21404	-9.8%	5.7%
2788	38	0	0	11913	7575	7813	12	41.7	3488	-1412	2	6300	120.2%	35.7%	-19988	59750	-14.9%	5.7%
0	-510	0	0	4900	-50	4950	10	30.0	1993	-861	3	3300	-1.5%	35.7%	-26680	53620	-38.0%	5.7%
0	-1219	-4556	-975	0	-13013	13013	12	8.3	3056	-1459	7	5400	-241.0%	35.7%	-46838	160088	-41.0%	5.7%
-169	0	-1856	0	3331	-269	3600	4	25.0	3331	-1200	3	2700	-10.0%	35.4%	-5138	17350	1.8%	9.4%
0	0	0	0	4350	1075	3275	4	25.0	4350	-1092	3	4200	25.6%	35.4%	6813	10938	1.8%	9.4%
0	0	0	0	5338	2700	2638	3	33.3	5338	-1316	2	6000	45.0%	35.4%	-5175	13050	1.8%	9.4%
0	0	0	0	-895	10490	3835	4	25.0	14325	-1278	3	11250	93.2%	35.4%	3195	10250	1.8%	9.4%
0	0	0	8475	-6195	-1515	6195	3	33.3	8475	-4988	1	30000	-5.1%	35.4%	-9475	23450	1.8%	9.4%
0	-255	0	0	3015	820	2195	4	25.0	3015	-732	3	3300	24.8%	35.4%	24020	4555	1.8%	9.4%
0	0	0	0	10200	4160	6040	4	25.0	10200	-2013	3	11400	36.5%	35.4%	830	19350	1.8%	9.4%
0	-900	0	0	8825	9163	2163	4	50.0	6113	-1532	1	6300	145.4%	35.4%	26013	16712	1.8%	9.4%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)											
						2002	2003	2004	2005	2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
97	Axiom Long Term	471		Cotton	4/04	n/a	n/a	5835	-3270	-2105	0	0	0	0	0	9925	0
	Axiom Long Term	471		Crude	4/04	n/a	n/a	0	4825	6740	0	0	0	0	0	175	-3075
	Axiom Long Term	471		$ Index	4/04	n/a	n/a	-3075	2945	-4555	0	175	-1385	0	0	0	175
	Axiom Long Term	471		T Note	4/04	n/a	n/a	-4681	-688	1013	0	-778	-1372	0	-1013	0	0
	Axiom Long Term	471		Corn	4/04	n/a	n/a	-2563	2375	-4575	0	0	0	0	2750	0	-4500
98	Night & Day Daytrading	26	*	S&P	1/87	7650	-15450	6100	-11625	-5950	2375	5325	8925	1075	-4225	-3250	-400
99	Zeeport	367	*	S&P	12/01	51400	-8625	-9525	-17375	15600	0	-2625	10100	-2325	3775	-1125	150
	Zeeport	367	*	Nasdaq	12/01	13800	-23000	-32250	-25880	-17225	-2875	-450	-4725	-1600	2025	125	-5825
100	STAT Const	345		$ Index	5/01	9230	10410	1740	-2060	-4500	0	-2190	0	0	0	260	-470
	STAT Const	345		Euro C	1/01	6937	14926	3948	2962	-8851	0	-4188	0	0	0	1413	-1500
	STAT Const	345		T Note	5/01	5010	-4030	2190	-6320	3210	-1680	0	-1340	0	0	360	0
	STAT Const	345		Crude	5/01	1050	-6770	7310	-11520	90	770	0	2890	0	-1790	-3870	1150
	STAT Const	345		Jap Yen	5/01	3874	-4602	-4125	10613	-14501	0	0	1050	-2713	0	1500	0
	STAT Const	345		S Franc	5/01	249	-3550	1301	-8113	-10539	0	-3850	0	0	0	-1925	0
	STAT Const	345		Rough Rice	5/01	-1884	-1910	-226	6	-5390	-194	-636	-674	-1516	586	0	-1216
101	CatsCan IV Const	564		T Note	11/06	n/a	n/a	n/a	n/a	-3000	-2060	0	2190	-190	140	-210	0
	CatsCan IV Const	564		Euro C	11/06	n/a	n/a	n/a	n/a	2513	0	938	2075	0	0	2075	-13
	CatsCan IV Const	564		$ Index	11/06	n/a	n/a	n/a	n/a	2030	0	-1220	860	-1850	0	550	90
	CatsCan IV Const	564		Nat Gas	11/06	n/a	n/a	n/a	n/a	17560	21630	-1960	5000	-5220	-11180	0	10980
	CatsCan IV Const	564		Coffee	11/06	n/a	n/a	n/a	n/a	2531	281	0	4594	-956	2925	-769	1013
	CatsCan IV Const	564		Euro$	11/06	n/a	n/a	n/a	n/a	-1075	-375	-350	-525	-300	0	-450	-425
102	DCB Cotton	546		Cotton	12/05	n/a	n/a	n/a	0	-770	0	0	85	0	0	0	0
103	GK Universal Trader II	551		Euro C	3/06	n/a	n/a	n/a	n/a	-6850	0	0	0	0	0	0	0
	GK Universal Trader II	551		Cotton	3/06	n/a	n/a	n/a	n/a	0	0	0	0	0	0	7180	0
	GK Universal Trader II	551		Gold	3/06	n/a	n/a	n/a	n/a	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Unleaded	3/06	n/a	n/a	n/a	n/a	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Nikkei	3/06	n/a	n/a	n/a	n/a	0	0	0	0	0	0	0	0
	GK Universal Trader II	551		Live Hogs	3/06	n/a	n/a	n/a	n/a	-4015	0	0	0	0	0	0	0
	GK Universal Trader II	551		Bonds	3/06	n/a	n/a	n/a	n/a	-3606	0	0	0	0	0	-5013	0
	GK Universal Trader II	551		Rough Rice	3/06	n/a	n/a	n/a	n/a	-4630	0	0	0	-1925	0	0	0
104	Delphi Universal II	595		Mini Midcap	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1205
105	Basis II	270		S Franc	01/98	2561	1737	15014	11213	-3450	0	-4088	-1600	0	0	-963	0
	Basis II	270		Jap Yen	1/98	11837	-3339	-4401	14387	-5975	-2075	0	2800	0	-1988	2225	0
	Basis II	270		T Notes	1/98	280	410	4990	-5510	-2140	-1420	0	-780	-440	-1570	850	0
	Basis II	270		Bonds	1/98	7140	-4590	4670	-2520	-1110	-3110	0	-90	0	-2560	1020	0
	Basis II	270		Crude	1/98	1290	-5470	2260	0	-1130	0	0	0	0	0	-2270	-220
	Basis II	270		N Gas	1/98	3020	0	0	0	0	0	0	0	0	0	0	0
	Basis II	270		Cotton	1/98	-2540	3325	-14145	-590	-5620	-1020	-805	-885	0	3210	0	-5945
106	Checkmate	342		Bonds	4/01	5913	3663	13025	-2931	7819	0	0	-1263	-1450	0	3081	2300
	Checkmate	342		$ Index	4/01	2235	5485	3085	3945	2545	0	-1025	0	0	1195	0	0
	Checkmate	342		Euro C	4/01	2275	2238	9950	2150	3888	0	-1088	0	0	0	-1263	0
	Checkmate	342		Nikkei	4/01	-450	875	-3150	4275	2675	0	0	5825	0	0	0	0
	Checkmate	342		Jap Yen	4/01	2850	1050	5425	2838	-338	1300	0	-938	-2100	0	0	-988
	Checkmate	342		Crude	4/01	35	5205	3310	-3580	-8965	0	0	-2025	0	-2965	0	0
	Checkmate	342		S Franc	4/01	1338	-13	2425	-1788	-25	-1700	0	-950	0	0	0	0
	Checkmate	342		Nat Gas	4/01	1940	7105	-1275	-15440	-24650	0	-4815	0	0	0	0	0
107	The Big Blue	242	*	S&P	8/96	20100	8275	300	-10125	-3075	-1150	2900	12275	-325	800	-300	1700
108	Trendchannel	292		T Note	6/98	5300	960	1020	-3590	1730	-1390	0	-430	0	-1610	550	0
	Trendchannel	292		Euro C	12/98	5299	14475	5762	-5339	-11501	0	-3688	-63	0	0	2100	-3563
	Trendchannel	292		Jap Yen	6/98	-312	-3126	-1375	8087	-13252	-2138	0	988	-2475	0	2513	0
109	Genesis B	332		Jap Yen	01/01	6950	-7738	-10513	12463	-5350	0	0	2088	0	0	0	0
110	Mechwarrior	480		S&P	12/04	n/a	n/a	-2425	16225	39000	3200	-2900	350	2350	-1375	2175	-3450
111	DCB Lumber	544		Lumber	12/05	n/a	n/a	n/a	0	61	-95	-1010	310	0	475	0	0
112	PUMP #1	591		Unleaded	1/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	15142	12920	0	-4451
113	DCB Wheat	540		Wheat	12/05	n/a	n/a	n/a	0	175	0	-69	0	0	900	-1200	0
114	I-Master	366		Russell 2K	11/01	90174	80900	81625	5750	-52650	-22050	-725	-10325	20450	-9450	9900	26250
	I-Master	366		S&P	11/01	106050	-10175	-32525	-67625	-8000	-11100	-17350	12750	725	-11500	4100	15750
	I-Master	366		Nasdaq	11/01	89450	-1400	-19400	-52550	-9125	-10700	-9450	900	6150	-18150	-450	4700
115	Golden SX	253		T Notes	7/96	6080	860	9680	4560	2940	0	-2150	-1570	0	0	2160	0
	Golden SX	253		Coffee	7/96	-8063	-11494	-1463	2043	-3976	-38	0	-563	2663	1631	0	-3281
	Golden SX	253		Crude	7/96	5030	3550	900	1770	1030	0	3100	0	-1570	-1580	-1570	-4410
	Golden SX	253		Jap Yen	7/96	-1824	1387	-7726	8450	-6401	0	0	0	0	0	0	0
	Golden SX	253		Cotton	7/96	-3870	-1355	-2290	-2820	1035	-1000	0	0	0	0	-1575	0
	Golden SX	253		Cattle	7/96	-2256	7716	-8208	-888	-472	0	-3380	0	1312	0	-220	0
116	Mike Culler System	104		Jap Yen	7/89	-789	2662	-7263	-16552	3001	1238	-2088	-1375	-2275	-1925	2313	913
	Mike Culler System	104		S Franc	7/89	-7501	2899	-20527	-3065	-5588	-625	863	763	-2788	0	500	-1225
117	S&P Day	436		S&P	06/03	n/a	-10300	12875	-31375	-8050	1900	0	-2875	0	0	22100	-5450
118	RC Chance+	597	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	RC Chance+	597	*	S&P	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
119	CatsCan IV	563		T Note	11/06	n/a	n/a	n/a	n/a	-1710	-1710	0	2190	-200	170	10	1050
	CatsCan IV	563		$ Index	11/06	n/a	n/a	n/a	n/a	2030	0	-200	850	-1850	0	110	90
	CatsCan IV	563		Euro C	11/06	n/a	n/a	n/a	n/a	2513	0	938	2075	-3350	0	1763	563
	CatsCan IV	563		Nat Gas	11/06	n/a	n/a	n/a	n/a	17560	21630	-1960	5000	-5220	-11180	0	10980

					<------------------ All Statistics Based On Last 12 Months Performance ----------------->														
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	Combined %Chng Min.Req Cap.Since Release (22)
175	0	-3165	0	-265	6670	4550	5	60.0	3740	-2275	2	3000	222.3%	35.3%	7130	5375	63.4%	7.1%
0	2130	0	0	0	-770	3075	4	50.0	1300	-1685	1	11250	-6.8%	35.3%	10795	6100	25.6%	7.1%
0	0	0	0	4750	3715	1385	4	75.0	1700	-1385	1	3300	112.6%	35.3%	-970	8840	-7.8%	7.1%
175	0	0	0	6597	3609	3163	5	40.0	3386	-1054	3	1800	200.5%	35.3%	-747	7519	-11.1%	7.1%
0	0	-950	-3500	338	-5863	8950	7	28.6	1544	-1791	5	1500	-390.8%	35.3%	-10625	12025	-188.9%	7.1%
125	0	0	-1625	0	8325	11475	40	42.5	1835	-994	9	23625	35.2%	35.2%	-23300	46500	-4.6%	-4.6%
10600	3575	-2550	925	4600	25100	12850	137	46.0	1912	-1289	8	23625	106.2%	35.1%	49350	48900	34.3%	-13.9%
-1775	1175	125	3825	1075	-8900	20175	119	44.5	1044	-972	6	22500	-39.6%	35.1%	-88330	126855	-64.5%	-13.9%
0	-460	0	0	3950	1090	2860	5	40.0	2105	-1040	2	3300	33.0%	34.4%	14390	11260	65.4%	-3.7%
0	-2763	0	0	8925	1888	7038	5	40.0	5169	-2817	2	6300	30.0%	34.4%	21175	17850	48.0%	-3.7%
-1500	650	0	0	4890	1380	4160	6	50.0	1967	-1507	2	1800	76.7%	34.4%	4070	11210	33.9%	-3.7%
0	-1130	0	20950	-1860	17110	5660	8	50.0	6440	-2163	2	11250	152.1%	34.4%	3440	36660	4.6%	-3.7%
-1863	500	0	-2563	-350	-4438	5488	7	42.9	1017	-1874	2	6000	-74.0%	34.4%	-18300	24888	-45.8%	-3.7%
-225	-2338	0	0	5750	-2588	8338	6	16.7	5750	-1671	5	4200	-61.6%	34.4%	-22100	35650	-78.9%	-3.7%
0	-1014	-416	966	1524	-2590	5080	10	30.0	1025	-809	4	1650	-157.0%	34.4%	-11570	15410	-105.2%	-3.7%
920	4000	-280	-620	4570	8460	2060	14	50.0	1766	-557	3	1800	470.0%	34.1%	7520	3000	385.6%	33.5%
2025	-3538	0	0	11913	15475	3538	14	50.0	3193	-982	2	6300	245.6%	34.1%	17988	3538	263.6%	33.5%
0	980	0	0	4900	4310	2210	13	53.8	1211	-693	2	3300	130.6%	34.1%	6340	2210	177.3%	33.5%
0	-580	-7270	-9350	-4570	-2520	31730	22	31.8	6724	-3303	7	30000	-8.4%	34.1%	-6590	31730	-20.3%	33.5%
-2306	-1013	-5269	-1425	-938	-3863	11044	21	38.1	1357	-1132	5	5400	-71.5%	34.1%	-1613	11044	-27.6%	33.5%
-500	-200	-1125	-100	-850	-5200	5200	34	0.0	0	-153	34	2100	-247.6%	34.1%	-5900	5900	-259.3%	33.5%
0	0	575	250	100	1010	45	5	80.0	264	-46	1	3000	33.7%	33.7%	240	910	4.0%	4.0%
0	0	14388	0	0	14388	0	1	100.0	14388	0	0	6300	228.4%	31.0%	7538	6850	68.4%	-1.2%
0	0	0	0	-3845	3335	3845	2	50.0	7180	-3845	1	3000	111.2%	31.0%	3335	3845	63.5%	-1.2%
0	0	0	7175	3125	10300	0	2	100.0	5150	0	0	12000	85.8%	31.0%	10300	0	49.0%	-1.2%
0	0	0	0	3814	3814	0	1	100.0	3814	0	0	18000	21.2%	31.0%	3814	0	12.1%	-1.2%
0	0	0	0	250	250	0	1	100.0	250	0	0	11400	2.2%	31.0%	250	0	1.3%	-1.2%
0	-8002	0	4885	0	-3117	8002	3	33.3	4885	-3997	2	2700	-115.4%	31.0%	-7132	12017	-150.9%	-1.2%
0	0	-5669	0	2706	-7975	10681	3	33.3	2706	-5337	2	2700	-295.4%	31.0%	-11581	14288	-245.1%	-1.2%
0	0	0	0	-1160	-3085	3850	3	33.3	765	-1924	2	1650	-187.0%	31.0%	-7715	8480	-267.2%	-1.2%
2365	-1245	2465	345	6920	12055	2900	37	56.8	1191	-812	3	40500	29.8%	29.8%	12055	2900	29.8%	29.8%
-800	-3250	-750	0	3900	-7550	11450	10	20.0	2094	-1467	5	4200	-179.8%	29.4%	22825	14900	54.3%	24.5%
-600	3338	-1938	0	1238	3000	2075	10	50.0	1920	-1320	2	6000	50.0%	29.4%	29725	21463	49.5%	24.5%
390	3470	380	-230	4300	4950	4210	10	50.0	1878	-888	4	1800	275.0%	29.4%	8670	16510	48.2%	24.5%
1020	3680	0	-3270	5640	2330	5760	10	50.0	2426	-1960	2	2700	86.3%	29.4%	12250	15520	45.4%	24.5%
0	2910	0	21990	-1860	20550	5130	6	50.0	9180	-2330	2	11250	182.7%	29.4%	33010	14850	29.3%	24.5%
0	0	0	0	0	0	0	0	0.0	0	0	0	30000	0.0%	29.4%	49380	13540	16.5%	24.5%
0	0	-1580	0	1095	-5930	8530	8	25.0	2655	-1873	3	3000	-197.7%	29.4%	-11350	27780	-37.8%	24.5%
0	0	0	0	1363	4031	2713	5	60.0	2248	-1356	2	2700	149.3%	28.6%	26575	6838	145.8%	13.8%
0	-535	0	0	3335	2970	1025	4	50.0	2265	-780	1	3300	90.0%	28.6%	17470	3335	78.4%	13.8%
1537	0	0	0	7350	6538	2350	4	50.0	4444	-1175	2	6300	103.8%	28.6%	26963	7688	63.4%	13.8%
0	8675	0	0	-3125	11375	3125	3	66.7	7250	-3135	1	11400	99.8%	28.6%	21125	6225	27.5%	13.8%
0	0	1575	0	-1313	-2463	4025	6	33.3	1438	-1333	3	6000	-41.0%	28.6%	7863	4738	19.4%	13.8%
0	0	2325	13385	0	10720	4990	4	50.0	7855	-2495	2	11250	95.3%	28.6%	3800	20350	5.0%	13.8%
0	-1263	0	-1263	2238	-2938	5175	5	20.0	2238	-1294	4	4200	-69.9%	28.6%	700	7663	2.5%	13.8%
0	1625	0	0	-5535	-8725	8725	2	33.3	1625	-7352	1	30000	-29.1%	28.6%	-34520	69630	-17.0%	13.8%
-4500	-3150	4325	-2325	-3525	6725	14300	109	41.3	1457	-920	13	23625	28.5%	28.5%	34463	50725	12.7%	12.7%
20	1600	0	0	4890	3630	3430	9	44.4	1765	-684	5	1800	201.7%	27.7%	21380	7150	123.9%	54.3%
0	-5200	0	0	9888	-525	10413	8	25.0	5994	-2086	4	6300	-8.3%	27.7%	34700	28088	60.1%	54.3%
-463	2075	0	-1275	1575	800	3625	8	50.0	1788	-1588	1	6000	13.3%	27.7%	17300	20100	29.8%	54.3%
0	0	0	-1675	1238	1650	1675	3	66.7	1663	-1679	1	6000	27.5%	27.5%	1050	22125	2.5%	2.5%
16275	8175	-2575	-5575	-4600	12050	19750	112	60.7	1818	-2534	3	47250	25.5%	25.5%	61650	19750	42.3%	42.3%
0	112	1016	0	0	808	1105	8	62.5	383	-369	3	3300	24.5%	24.5%	964	1745	14.6%	14.6%
4781	-11876	-1965	0	-10146	4405	23987	12	25.0	12480	-3671	6	18000	24.5%	24.5%	4405	23987	24.5%	24.5%
0	0	0	0	881	513	1588	5	60.0	723	-828	1	2100	24.4%	24.4%	688	1588	16.4%	16.4%
5375	5175	-7650	10900	19575	47425	33100	68	47.1	6810	-4745	4	39000	121.6%	23.9%	272674	87500	113.4%	37.8%
-6325	6550	8250	7300	16025	25175	31725	56	39.3	5678	-2936	13	47250	53.3%	23.9%	33950	168375	11.7%	37.8%
-5000	11300	-400	-1700	-18450	-41250	41250	68	39.7	2761	-2824	5	45000	-91.7%	23.9%	-975	130375	-0.4%	37.8%
290	1870	0	-690	2600	2510	3720	7	57.1	1730	-1467	2	1800	139.4%	23.7%	43120	6190	206.8%	28.2%
0	-1969	4613	1350	0	4406	5250	9	44.4	2564	-1167	3	5400	81.6%	23.7%	22275	39788	35.6%	28.2%
0	1860	0	17890	-1870	11850	9450	11	36.4	5793	-1622	6	11250	105.3%	23.7%	35610	12110	27.3%	28.2%
-1575	0	0	0	-2900	-4475	4475	3	0.0	0	-1492	3	6000	-74.6%	23.7%	13338	17375	19.2%	28.2%
0	0	0	0	0	-2575	2575	2	0.0	0	-1288	2	3000	-85.8%	23.7%	6425	16035	18.5%	28.2%
-1100	-1780	-872	0	1444	-4596	6040	9	33.3	963	-1246	2	2550	-180.2%	23.7%	-22872	25144	-77.4%	28.2%
-1663	3250	-2850	-188	3938	-713	8463	36	30.6	1598	-733	6	6000	-11.9%	23.6%	21088	40188	18.8%	7.5%
2038	-213	-250	-1000	5063	3125	4138	31	35.5	1406	-618	4	4200	74.4%	23.6%	-6875	41188	-8.8%	7.5%
-5650	0	0	0	0	10025	11100	6	33.3	12000	-3486	2	47250	21.2%	21.2%	-28725	59025	-13.3%	-13.3%
n/a	788	613	-863	2613	3150	1825	38	34.2	666	-220	5	4725	66.7%	20.5%	3150	1825	66.7%	20.5%
n/a	-5300	-1225	-4075	13250	2650	10925	38	50.0	1830	-1691	5	23625	11.2%	20.5%	2650	10925	11.2%	20.5%
-430	4000	-280	-620	4570	8750	1710	15	46.7	1790	-474	3	1800	486.1%	20.2%	8750	1710	448.7%	22.4%
0	980	0	0	4900	4880	1850	13	53.8	1253	-647	2	3300	147.9%	20.2%	6910	1850	193.3%	22.4%
2913	-3538	0	4263	2613	8238	3538	18	50.0	2285	-1370	2	6300	130.8%	20.2%	10750	3538	157.5%	22.4%
0	-580	-7270	-9350	-4570	-2520	31730	22	31.8	6724	-3303	7	30000	-8.4%	20.2%	-6590	31730	-20.3%	22.4%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)											
						2002	2003	2004	2005	2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
	CatsCan IV	563		Coffee	11/06	n/a	n/a	n/a	n/a	2531	281	0	4594	-956	2925	-769	1013
	CatsCan IV	563		Euro$	11/06	n/a	n/a	n/a	n/a	-1075	-375	-350	-525	0	-500	-650	-425
120	DCB Lean Hogs	542		Live Hogs	12/05	n/a	n/a	n/a	0	1255	470	0	0	185	-990	45	185
121	RC Book 2	566	*	Mini S&P	10/06	n/a	n/a	n/a	n/a	-963	250	-38	-88	263	-163	-100	-663
	RC Book 2	566	*	S&P	10/06	n/a	n/a	n/a	n/a	-4425	1375	-800	400	5425	-25	150	-3500
122	Watch and Wait	126		Coffee	05/91	-4406	-204	2758	6771	2402	38	38	0	0	788	450	150
	Watch and Wait	126		Bonds	05/91	1270	4640	-7370	2500	-1870	-2360	0	0	0	0	60	1250
	Watch and Wait	126		Bellies	05/91	-9716	2524	1364	-2052	1084	36	180	0	264	-32	232	0
	Watch and Wait	126		Gold	5/91	-2180	2050	1320	430	3090	-280	-340	300	90	40	0	0
	Watch and Wait	126		Jap Yen	5/91	1652	1276	413	-13038	502	0	0	38	0	0	0	0
123	HI%Mid	572		Mini Russell	5/06	n/a	n/a	n/a	n/a	4365	2195	2930	0	-785	1275	1335	1395
	HI%Mid	572		Mini Nasdaq	5/06	n/a	n/a	n/a	n/a	300	0	705	675	1285	510	0	320
	HI%Mid	572		Mini S&P	5/06	n/a	n/a	n/a	n/a	1863	1088	1325	0	-2400	763	0	1763
	HI%Mid	572		Mini Midcap	5/06	n/a	n/a	n/a	n/a	-2285	0	780	0	-765	1065	0	0
124	STAT	344		$ Index	5/01	3820	11730	7990	-820	-1360	0	-1910	-1070	0	0	1070	0
	STAT	344		Euro C	5/01	3886	14201	10587	900	-3689	0	-3425	-1800	0	0	2000	0
	STAT	344		Crude	5/01	1090	-5910	13030	-8540	5670	780	0	1390	-100	-1790	0	-1820
	STAT	344		T Note	5/01	5700	-4850	1590	-7030	3130	-1680	0	-1670	0	-1380	320	0
	STAT	344		Jap Yen	5/01	3762	-3464	-6025	11951	-7889	-213	0	963	-2713	0	2175	0
	STAT	344		S Franc	5/01	1787	-4538	2724	-5450	-5664	0	-3850	-2863	-188	0	-2000	0
	STAT	344		Rough Rice	5/01	60	380	-3750	-1130	-5014	-214	-636	-674	0	584	-434	-2190
125	Auto Core Duo	603		Mini Crude	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Auto Core Duo	603		Mini Nat Gas	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Auto Core Duo	603		Silver	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
126	Dual Cross System	125		Euro C	12/98	-4537	-2238	1687	-2900	-774	1588	3288	375	-688	-2513	588	88
	Dual Cross System	125		Bonds	5/91	-710	-9910	-1930	480	30	0	-590	490	1010	760	-980	0
	Dual Cross System	125		Beans	5/91	-5085	-265	-7525	-1740	-3340	-15	1475	-1990	0	-925	325	0
	Dual Cross System	125		Bellies	5/91	-8980	-5840	-464	-1020	4720	0	1384	-100	-1648	-836	1832	-188
127	GoldLingote	555		Gold	11/05	n/a	n/a	n/a	0	-7164	0	-3045	0	3005	0	0	0
128	CTS BrB System	512		S&P	10/05	n/a	n/a	n/a	-3775	16450	7025	4500	5750	1625	0	0	0
	CTS BrB System	512		Nasdaq	10/05	n/a	n/a	n/a	3550	-2040	600	650	0	1800	0	0	3625
129	Natural Gas Trader-GA	505		Nat Gas	8/05	n/a	n/a	n/a	9510	58010	-2780	-1370	-1380	-1200	1260	-230	1810
130	DirecTrend	400		Euro C	9/02	-4064	7837	12287	4925	-1063	0	-3425	0	0	0	1488	0
	DirecTrend	400		$ Index	9/02	-2250	8740	6720	-1730	-780	0	-1530	0	0	0	520	0
	DirecTrend	400		Coffee	9/02	450	-3956	-2100	15357	3224	0	-1688	0	0	4219	-2681	0
	DirecTrend	400		Crude	9/02	1230	-2860	4630	-1220	-810	-2650	0	-2720	0	-4380	0	2510
	DirecTrend	400		Nat Gas	9/02	3520	9310	6920	-10280	29550	7840	-8750	0	0	0	0	9300
	DirecTrend	400		S Franc	9/02	-6725	1975	10000	-9064	-3088	-2213	0	-1275	0	0	-125	0
	DirecTrend	400		Jap Yen	9/02	300	-5214	-9989	4124	-863	0	0	325	0	0	2475	0
	DirecTrend	400		T Note	9/02	0	-2640	-2990	-1780	290	-1130	0	-600	0	-620	950	0
	DirecTrend	400		Euro$	9/02	-200	-825	-975	-800	100	-450	0	-25	-450	0	25	0
	DirecTrend	400		F Note	9/02	0	-2480	-1220	-1780	-740	-630	0	-320	0	-770	670	0
131	Samba	417		T Note	2/03	n/a	5731	-1297	5497	906	-122	0	909	1288	-634	-1272	2034
	Samba	417		Euro C	2/03	n/a	11525	-4113	11750	-11413	0	4338	-488	250	0	4675	-1600
	Samba	417		Nat Gas	2/03	n/a	-6390	3015	44285	21200	10655	6445	-8440	-1095	-4270	-4260	0
	Samba	417		Coffee	2/03	n/a	-8400	1556	7556	2006	4313	0	0	4219	-1200	1463	-488
	Samba	417		Crude	2/03	n/a	1115	-4840	-3150	-6150	155	870	0	-3680	0	-4225	0
	Samba	417		Euro$	2/03	n/a	-2198	163	1746	1506	150	0	-13	-325	0	-50	-113
	Samba	417		Mini Russell	2/03	n/a	7225	-4615	9245	-3550	4205	-3480	1115	-1835	-85	-2880	-4470
	Samba	417		Jap Yen	2/03	n/a	-3788	-3638	-725	-14050	550	0	-975	1238	-88	0	1288
132	Moving Avg. Reversal	322		Euro C	06/00	12125	15063	-3051	2649	-15450	0	0	-988	0	0	2100	0
	Moving Avg. Reversal	322		Crude	6/00	-4560	-1120	7410	-6580	-1380	780	0	1390	-3100	-1370	0	2510
	Moving Avg. Reversal	322		Gold	06/00	-6000	-330	-1810	-3670	10990	0	10	-3100	-2600	0	-870	-2060
	Moving Avg. Reversal	322		Bonds	6/00	-9100	1620	940	-5220	4590	0	-3620	-1140	0	-2600	-2260	0
	Moving Avg. Reversal	322		Coffee	6/00	18	-11775	-12207	12432	-12262	0	-2925	-450	0	5681	0	-4556
	Moving Avg. Reversal	322		Jap Yen	6/00	-15213	-5137	-11688	12825	-7188	0	0	3525	-1538	-3138	2538	0
	Moving Avg. Reversal	322		Cotton	6/00	-4760	-4815	11710	-11220	-5020	-1440	-1615	-1250	0	935	0	1180
133	Arcs Plus	302	*	S&P	8/99	8775	-37500	-31875	-2200	-19500	-4175	1325	6725	-7150	-3050	-5425	5800
134	Naka89	525	*	Mini S&P	12/05	n/a	n/a	n/a	750	-6613	-525	138	1588	-550	0	-1988	2875
135	Super Turtle	561		Sugar	12/05	n/a	n/a	n/a	n/a	1544	0	0	0	5088	0	0	720
	Super Turtle	561		T Note	12/05	n/a	n/a	n/a	n/a	2056	363	0	-810	0	0	0	0
	Super Turtle	561		Nat Gas	12/05	n/a	n/a	n/a	n/a	58855	0	0	0	0	0	-8825	0
	Super Turtle	561		Copper	12/05	n/a	n/a	n/a	n/a	27363	0	0	12725	0	0	13025	-8800
	Super Turtle	561		Jap Yen	12/05	n/a	n/a	n/a	n/a	-7625	0	0	3625	0	0	0	0
	Super Turtle	561		Cotton	12/05	n/a	n/a	n/a	n/a	1645	1320	-1090	0	0	0	0	-890
	Super Turtle	561		Euro C	12/05	n/a	n/a	n/a	n/a	-10238	0	-600	-1238	0	0	0	-388
136	EuroMax	569		Euro C	10/06	n/a	n/a	n/a	n/a	-13	0	-700	0	1463	0	725	-913
137	Weaver MT	319		Bonds	07/00	7030	10410	9050	3330	11760	-2260	0	2540	-2010	0	1600	2020
	Weaver MT	319		S Franc	07/00	1811	538	-826	2838	-6438	0	-2750	2713	-688	238	1563	738
	Weaver MT	319		B Pound	07/00	-376	6625	7963	8794	-8562	0	-3131	-250	-2538	0	963	-3313
	Weaver MT	319		Jap Yen	07/00	1801	-6739	-7077	-3500	-8939	-2638	2663	-2600	-1888	-1013	2150	0
138	Maya Legacy	585		Mex Peso	1/07	n/a	n/a	n/a	n/a	n/a	n/a	1175	488	0	0	963	0
139	Mechwarrior-ES	485		Mini S&P	12/04	n/a	n/a	-588	813	5138	438	-375	725	-300	-538	338	-475

					<------------------ All Statistics Based On Last 12 Months Performance ------------------>													Combined
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
-2306	-1013	-5269	-1425	-938	-3863	11044	21	38.1	1357	-1132	5	5400	-71.5%	20.2%	-1613	11044	-27.6%	22.4%
-500	-225	-1125	-100	-850	-5625	5625	36	0.0	0	-156	36	2100	-267.9%	20.2%	-6325	6325	-278.0%	22.4%
425	0	0	145	65	530	990	10	80.0	190	-495	2	2700	19.6%	19.6%	1315	990	24.4%	24.4%
225	138	463	613	1050	1950	3450	153	60.8	214	-299	4	4725	41.3%	19.3%	738	3450	13.4%	-4.6%
2150	-9600	4700	3350	-100	3525	19375	154	59.7	1023	-1459	4	23625	14.9%	19.3%	-2275	19375	-8.3%	-4.6%
38	300	281	488	38	2606	0	13	100.0	200	0	0	5400	48.3%	17.7%	48863	7219	53.8%	11.9%
250	50	550	50	0	-150	2430	9	88.9	285	-2433	1	2700	-5.6%	17.7%	10520	9540	23.1%	11.9%
-776	944	0	0	56	904	776	13	84.6	174	-504	1	3600	25.1%	17.7%	6308	12024	10.4%	11.9%
110	0	1010	-220	680	1390	620	12	75.0	248	-281	2	12000	11.6%	17.7%	5600	5560	2.8%	11.9%
113	238	113	0	0	500	0	6	100.0	83	0	0	6000	8.3%	17.7%	-11563	25350	-11.4%	11.9%
-2350	2635	0	-395	0	8235	3725	11	72.7	1643	-2249	1	8100	127.6%	17.2%	10405	3725	81.1%	11.8%
-455	665	0	0	1050	4755	1620	12	83.3	686	-1050	1	9000	51.7%	17.2%	5055	1620	35.5%	11.8%
-2550	2963	0	-525	-1775	650	3050	12	66.7	1050	-2724	2	9450	34.0%	17.2%	1425	3050	9.5%	11.8%
-1500	1385	0	-475	-2575	-2085	5550	9	44.4	1533	-1722	2	40500	6.0%	17.2%	-4370	5550	-6.8%	11.8%
-1290	-650	0	0	3850	0	3850	7	42.9	1643	-1234	2	3300	0.0%	16.9%	24340	6420	110.6%	16.6%
-1475	-4150	-2100	0	8825	-2125	10950	9	33.3	3667	-2185	4	6300	-33.7%	16.9%	22875	17525	54.5%	16.6%
0	-1130	0	20950	-1860	16420	4860	9	44.4	6068	-1564	3	11250	146.0%	16.9%	22250	26500	29.7%	16.6%
-1490	640	0	0	4900	-360	5900	7	42.9	1953	-1557	3	1800	-20.0%	16.9%	-40	15360	-0.3%	16.6%
-1388	-2700	0	0	3200	-675	4625	7	42.9	2113	-1756	2	6000	-11.3%	16.9%	-5100	23338	-12.8%	16.6%
-725	-750	0	0	5750	-4625	10375	8	12.5	5750	-1482	7	4200	-110.1%	16.9%	-13938	29713	-49.8%	16.6%
-276	-1074	-416	986	1524	-2820	5330	12	25.0	1031	-657	6	1650	-170.9%	16.9%	-12170	17216	-110.6%	16.6%
n/a	688	0	0	12473	13160	1603	13	38.5	3223	-372	4	47250	27.9%	16.2%	13160	1603	27.9%	16.2%
n/a	2300	-838	850	-1425	888	3988	38	36.8	754	-402	6	6750	13.1%	16.2%	888	3988	13.1%	16.2%
n/a	-2940	-780	-520	445	-3795	5685	27	29.6	1021	-629	5	9450	-40.2%	16.2%	-3795	5685	-40.2%	16.2%
-25	2450	-2575	0	0	2575	4688	35	68.6	473	-799	3	6300	40.9%	16.1%	-34538	42525	-59.8%	-65.4%
1140	1040	0	450	-5260	-1940	5260	21	66.7	412	-1103	3	2700	-71.9%	16.1%	-32400	38370	-71.3%	-65.4%
2295	2650	-2825	-350	0	640	4405	25	48.0	853	-738	4	2400	26.7%	16.1%	-33295	46360	-82.4%	-65.4%
488	44	724	-1084	524	1140	2852	30	63.3	543	-833	2	3600	31.7%	16.1%	-64976	76380	-107.2%	-65.4%
675	0	4075	-2840	0	1870	3605	6	66.7	2130	-3330	1	12000	15.6%	15.6%	-5294	10209	-21.2%	-21.2%
-3050	5725	17725	-9750	-10550	19000	20300	12	75.0	5919	-11424	1	47250	40.2%	15.4%	24650	20300	24.1%	10.4%
0	-270	0	0	-11200	-4795	17900	8	75.0	2259	-9175	1	45000	-10.7%	15.4%	-3885	17900	-4.0%	10.4%
3390	-2850	620	550	6770	4590	10030	79	53.2	1412	-1481	5	30000	15.3%	15.3%	74890	19550	107.0%	107.0%
0	-2625	0	0	9713	5150	4563	5	40.0	5600	-2017	2	6300	81.7%	15.2%	25075	11813	74.6%	15.5%
0	-530	0	0	3940	2400	1540	4	50.0	2230	-1030	1	3300	72.7%	15.2%	13100	4720	74.4%	15.5%
0	-1838	0	-1256	0	-3244	5775	5	20.0	4219	-1866	3	5400	-60.1%	15.2%	9731	10013	33.8%	15.5%
0	710	0	18560	-1870	10160	9750	7	42.9	7260	-2913	3	11250	90.3%	15.2%	13780	19720	23.0%	15.5%
0	1400	0	-5820	-7940	-3970	14390	8	50.0	5393	-6386	2	30000	-13.2%	15.2%	27210	41450	17.0%	15.5%
-788	-2900	0	0	5738	-1563	7300	6	16.7	5738	-1463	5	4200	-37.2%	15.2%	-6250	17238	-27.9%	15.5%
-463	-1838	0	-1275	1575	800	3575	6	50.0	1458	-1191	3	6000	13.3%	15.2%	-10838	20875	-33.9%	15.5%
30	1590	0	-680	3080	2620	2350	9	44.4	1413	-605	4	1800	145.6%	15.2%	-3370	8340	-35.1%	15.5%
-275	-250	-100	-200	-650	-2375	2375	10	20.0	50	-309	3	2100	-113.1%	15.2%	-4625	4775	-41.3%	15.5%
280	930	0	-550	1300	910	1720	9	44.4	795	-453	4	1200	75.8%	15.2%	-4680	7310	-73.1%	15.5%
-1338	0	2644	-1263	3269	5516	1906	15	40.0	1691	-514	5	1800	306.4%	14.9%	16475	7313	186.2%	13.9%
0	938	-2313	3913	4675	14388	3038	13	53.8	2884	-963	3	6300	228.4%	14.9%	22138	19013	71.5%	13.9%
0	5380	-905	-10230	-7840	-14560	32755	18	22.2	7525	-3187	7	30000	-48.5%	14.9%	36895	42185	25.0%	13.9%
-1031	-2063	-1631	1519	-1931	3169	5775	14	42.9	2200	-1256	3	5400	58.7%	14.9%	1575	9619	5.9%	13.9%
0	3880	0	4545	10460	12005	10940	13	53.8	3908	-2552	3	11250	106.7%	14.9%	-1175	28105	-2.1%	13.9%
-388	-63	0	325	-2225	-2700	2875	16	18.8	304	-278	8	2100	-128.6%	14.9%	-1633	3188	-15.8%	13.9%
-4000	-340	-2045	-1950	1555	-14210	19970	20	25.0	2417	-1753	8	8100	-175.4%	14.9%	-10110	24915	-25.4%	13.9%
-1875	0	0	5013	1850	7000	3088	13	46.2	2152	-847	3	6000	116.7%	14.9%	-15750	23175	-53.4%	13.9%
0	-2325	-1438	0	10550	7900	3763	6	33.3	6325	-1184	3	6300	125.4%	14.0%	13213	29113	27.7%	-15.7%
0	-6750	-930	21150	-1870	11810	9640	10	40.0	6458	-2337	3	11250	105.0%	14.0%	-10340	39770	-12.1%	-15.7%
-7680	0	3230	0	4450	-8620	18190	11	27.3	3190	-2276	8	12000	-71.8%	14.0%	-15030	24590	-16.5%	-15.7%
-910	1750	0	0	6140	-2640	11010	10	40.0	2450	-2073	3	2700	-97.8%	14.0%	-3790	21600	-18.5%	-15.7%
0	-131	0	3544	38	1200	4688	8	37.5	3088	-1613	3	5400	22.2%	14.0%	-10013	28819	-24.5%	-15.7%
-925	3013	0	0	3200	6675	4675	7	57.1	3069	-1862	2	6000	111.3%	14.0%	-19725	37225	-43.4%	-15.7%
0	-2275	-3935	0	-1405	-9805	10505	13	23.1	1903	-1552	5	3000	-326.8%	14.0%	-10020	26530	-44.0%	-15.7%
7125	1525	-1650	-925	3150	3275	20650	302	37.7	1715	-1020	9	23625	13.9%	13.9%	19000	137800	9.6%	9.6%
1125	1538	-1575	-1975	-63	588	4788	191	30.9	345	-150	12	4725	12.4%	12.4%	-4750	8000	-50.3%	-50.3%
-220	-825	0	0	-100	4665	1143	5	40.0	2904	-381	3	1650	282.7%	12.4%	6209	1143	188.2%	57.7%
222	0	0	-263	3706	3219	850	5	60.0	1430	-536	1	1800	178.8%	12.4%	4913	850	136.5%	57.7%
0	0	0	6210	-1190	-3805	16405	9	33.3	7142	-4199	3	30000	-12.7%	12.4%	55050	16405	91.8%	57.7%
0	-12715	0	-3600	-6450	-5813	31563	10	20.0	12875	-3945	8	21000	-27.7%	12.4%	21550	31563	51.3%	57.7%
1288	0	0	0	4588	9500	0	3	100.0	3167	0	0	6000	158.3%	12.4%	1875	7625	15.6%	57.7%
0	-2985	0	0	690	-2955	5795	9	44.4	710	-1158	5	3000	-98.5%	12.4%	-2630	5825	-43.8%	57.7%
0	-3000	0	0	9038	3813	5225	7	28.6	5438	-1415	3	6300	60.5%	12.4%	-6425	15600	-51.0%	57.7%
0	0	0	0	200	775	2688	6	50.0	1692	-1434	1	6300	12.3%	12.3%	763	2688	10.4%	10.4%
-1070	3890	0	0	6150	10860	2430	13	53.8	2410	-998	3	2700	402.2%	11.8%	56080	7600	276.9%	14.9%
0	-725	-1063	1850	4175	6050	3838	18	55.6	1368	-956	4	4200	144.0%	11.8%	4075	15700	12.9%	14.9%
0	394	-1106	-3113	638	-11456	12094	23	21.7	940	-897	7	4200	-272.8%	11.8%	-16325	25725	-51.8%	14.9%
-1438	4700	-1763	-2875	1263	-3438	5500	21	38.1	1533	-1208	4	6000	-57.3%	11.8%	-24688	37188	-54.9%	14.9%
0	1950	0	0	0	4575	0	4	100.0	1144	0	0	40500	11.3%	11.3%	4575	0	11.3%	11.3%
2538	1738	-188	-1725	-1188	988	4738	110	59.1	364	-504	3	9450	10.4%	10.4%	5913	4738	20.3%	20.3%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)					Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
						2002	2003	2004	2005	2006							
140	Golden SX Const.	254		T Notes	7/96	8820	760	2700	-1810	-1020	0	-2210	-1580	0	-1570	580	0
	Golden SX Const.	254		Jap Yen	7/96	7175	-188	-525	3151	-3602	0	0	950	0	0	975	0
	Golden SX Const.	254		Crude	7/96	5940	-2000	10840	710	2290	0	0	140	-1580	-1570	-1580	4760
	Golden SX Const.	254		Coffee	7/96	-9564	-10707	-1633	6245	-637	0	-1988	-563	0	5681	0	-3019
	Golden SX Const.	254		Cotton	7/96	-9105	-6045	430	-11135	-2920	-575	0	0	0	600	0	-90
	Golden SX Const.	254		Cattle	7/96	-2620	9616	-5872	756	3852	0	-3380	0	888	-916	-220	0
141	GK-Currency Trader	294		Euro C	12/98	8150	6075	12000	-588	-3738	0	0	-988	0	0	2100	-1350
	GK-Currency Trader	294		$ Index	7/98	7090	3810	5260	-530	-4730	0	0	-1030	0	0	870	-520
	GK-Currency Trader	294		S Franc	7/98	2675	-3824	-1924	551	-7613	0	-5275	0	0	0	0	0
	GK-Currency Trader	294		Jap Yen	7/98	2312	-1164	-21263	11838	-10400	0	0	88	-2300	0	550	0
142	Abalone	409		Crude	9/02	1070	3850	13990	-4980	-2320	-2950	-4130	-480	0	1690	-5890	2190
	Abalone	409		Euro C	9/02	-388	7476	13262	-4938	-77	0	-3425	-1413	0	0	2913	0
	Abalone	409		T Note	9/02	-3000	-1900	3780	-1570	720	-1690	0	-510	0	-770	-910	0
	Abalone	409		H Oil	9/02	-1147	-2340	-3983	1370	-5371	113	4775	-399	6182	0	-1793	0
	Abalone	409		Corn	9/02	225	-4576	5638	-1502	-13	0	-1413	363	-1750	1450	-125	-1075
	Abalone	409		Coffee	9/02	-1875	-13127	4050	9789	2175	0	-1688	-338	0	5681	-2231	-2981
	Abalone	409		Jap Yen	9/02	-3875	-752	-10800	3526	-2701	-2638	0	988	0	-2788	2075	0
	Abalone	409		Cotton	9/02	-360	-5635	4885	-7630	2210	-755	-5	-1175	-310	2920	0	880
143	RC Shine	576	*	S&P	2/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	8050	-2675	775	4950	-3850
	RC Shine	576	*	Mini S&P	2/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	600	-613	-25	125	-325
144	GEMS NG Mini	605		Mini Nat Gas	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	1513
145	1-2-3 System	106		Bonds	12/89	3890	8390	5070	7240	5710	-1130	-710	3190	-1630	1130	1920	1800
	1-2-3 System	106		Coffee	12/89	-3825	-4406	4314	5288	4574	-3900	0	1800	-225	1725	-694	469
	1-2-3 System	106		Euro $	12/89	1400	-1300	-1425	-250	-4225	-250	-250	-150	-225	0	200	-100
	1-2-3 System	106		Sugar	12/89	-1916	-941	-3069	-414	4333	-493	-246	1770	-34	594	-45	-302
	1-2-3 System	106		S Franc	12/89	-3962	3826	-8063	1337	-13202	-1538	0	1600	-4200	-3438	900	-1100
146	DynamicTrendTrading	467		Euro C	4/04	n/a	0	2137	13100	-5151	-1188	0	0	-1125	0	950	0
	DynamicTrendTrading	467		Lumber	4/04	n/a	0	2244	-4609	6446	-286	-2585	220	0	1562	-1738	-858
	DynamicTrendTrading	467		Crude	4/04	n/a	0	-4590	-5010	10320	770	0	1400	-3170	-820	0	-150
	DynamicTrendTrading	467		Nat Gas	4/04	n/a	0	-8830	4220	-12510	0	0	0	0	0	0	0
	DynamicTrendTrading	467		Jap Yen	4/04	n/a	0	-1812	2688	-7038	0	0	-925	0	0	13	0
	DynamicTrendTrading	467		Coffee	4/04	n/a	0	506	-4218	1069	0	-2963	0	0	94	-1369	0
	DynamicTrendTrading	467		Bonds	4/04	n/a	0	-4810	-3300	-340	-1740	0	-940	0	0	790	0
	DynamicTrendTrading	467		Cotton	4/04	n/a	0	-355	-3240	-1545	-575	0	-2175	0	1000	0	1815
147	Pegasus	440		Euro C	9/03	n/a	0	10063	10375	-10175	-1075	-1350	0	0	0	1425	0
	Pegasus	440		Cotton	9/03	n/a	6495	-715	-3990	1835	-75	0	-700	-110	2825	-70	275
	Pegasus	440		Crude	9/03	n/a	-1300	3430	0	12740	0	0	0	0	0	0	0
	Pegasus	440		T Note	9/03	n/a	-2840	720	-60	650	-1690	0	-600	0	-830	550	0
	Pegasus	440		Jap Yen	9/03	n/a	7025	-7725	8575	-2450	0	0	988	0	0	2075	1350
	Pegasus	440		H Oil	9/03	n/a	-10345	1339	0	14494	0	0	0	0	0	0	0
	Pegasus	440		Corn	9/03	n/a	-3100	5076	-2651	2599	0	-1350	1338	-1750	-250	-625	1500
	Pegasus	440		Coffee	9/03	n/a	-4125	1687	-900	3113	0	-1688	0	0	3694	-2231	0
148	Red Copper	582		Copper	1/07	n/a	n/a	n/a	n/a	n/a	n/a	-6050	0	0	12325	0	-2150
149	Dynamo	265	*	S&P	6/97	-7650	6800	-10375	10425	-2575	325	225	-2625	-2200	1150	-3450	5275
150	FGCM Emerald	404	*	S&P	10/02	10025	10950	-11275	-1450	-18000	725	-3075	6875	2325	1000	-200	-2875
151	Time	496		Nikkei	4/05	n/a	n/a	n/a	6075	1150	0	0	475	-1650	-1425	1425	-300
	Time	496		Nasdaq	4/05	n/a	n/a	n/a	13225	1750	575	0	-25	-4300	3050	2850	-1900
	Time	496		S&P	4/05	n/a	n/a	n/a	14550	2900	-2500	0	2475	-4175	-3350	6350	-1400
152	FMSadvantage	507		Mini S&P	9/05	n/a	n/a	n/a	-475	325	-863	-525	1150	-325	-400	388	-388
153	DCB Crude Oil	541		Crude	12/05	n/a	n/a	n/a	0	-2980	-1355	-650	400	355	0	0	770
154	Prism Growth	399		S&P	8/02	-9100	-26975	-57550	-35750	-50825	-1725	-1925	-825	9525	7525	-3925	4100
155	R-Mesa 3	268	*	S&P	1/97	41225	13675	12375	-1850	-10525	-4625	2600	12700	6400	2600	-1700	-4760
156	1-2-3-4 System	198		Euro C	12/98	-8687	13262	16875	5261	2461	0	-2713	1575	0	0	1825	-850
	1-2-3-4 System	198		$ Index	12/93	4710	8620	9180	1810	900	0	-1660	620	0	0	780	-1870
	1-2-3-4 System	198		Jap Yen	12/93	10138	-7201	-3826	-76	-9777	-3563	0	163	0	-1050	3163	0
	1-2-3-4 System	198		S Franc	12/93	-726	6711	5575	-1088	-9114	0	-3450	1463	0	-2438	-613	0
	1-2-3-4 System	198		B Pound	12/93	-793	11025	8600	-3468	-3926	0	-4375	-338	-3119	0	-494	-950
157	ATS-3200	361		Bonds	1/01	-5419	14831	7500	-456	5637	0	0	2818	0	-2700	1081	-1493
158	Tuition-LT	387		Bonds	5/02	4780	-3180	3310	-2600	6030	0	-2460	-2510	-300	0	-1490	0
	Tuition-LT	387		T Note	5/02	7350	-2840	1430	-5080	2630	0	-1460	-1480	-270	-1360	240	0
	Tuition-LT	387		Crude	5/02	-200	-8030	12480	-11600	-600	780	0	1390	-100	-1790	0	2510
	Tuition-LT	387		Lumber	5/02	7293	-15961	4268	3575	2893	-297	-1474	792	0	3146	-5357	-1452
	Tuition-LT	387		Euro$	5/02	2275	100	-1050	200	275	-375	0	-100	-725	0	-25	0
	Tuition-LT	387		Jap Yen	5/02	1776	-5113	-2424	10426	-8375	163	0	300	-1725	0	2000	0
	Tuition-LT	387		S Franc	5/02	2200	-5763	-3513	-2912	-8251	0	-4263	-2500	163	0	-2388	0
	Tuition-LT	387		Corn	5/02	-1250	-4976	6451	-2539	-1964	0	0	1663	-2100	-425	0	-2700
159	Silver Bullet	587		Silver	1/07	n/a	n/a	n/a	n/a	n/a	n/a	0	150	-3500	0	0	3025
160	Statmirror	410		Nasdaq	11/02	-10900	-21050	-20800	-14450	33250	6450	-17700	9000	-8275	3025	6450	100
	Statmirror	410		S&P	11/02	19900	-45625	-24250	-125	-2650	3125	-7525	-7700	6725	3875	5850	-7550
161	Ready-Set-Go	340		Euro C	5/01	6425	19363	13038	12100	-5850	0	200	0	0	0	5313	0
	Ready-Set-Go	340		Bonds	5/01	6838	4294	-1969	-5050	-1781	2394	0	0	0	0	0	0
	Ready-Set-Go	340		Silver	5/01	640	-90	13980	-6750	28770	-2175	0	0	-2175	0	0	0
	Ready-Set-Go	340		Cotton	5/01	-5665	-190	5580	170	1885	-720	0	0	0	-2090	1915	0

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					<------------------ All Statistics Based On Last 12 Months Performance ----------------->													Combined
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
290	1610	0	-690	2830	-740	5360	8	50.0	1328	-1513	3	1800	-41.1%	10.2%	14890	10680	71.4%	26.3%
-138	500	-63	0	-2625	-400	2688	7	42.9	808	-707	3	6000	-6.7%	10.2%	32050	13750	46.1%	26.3%
0	-1240	0	17890	-1870	14950	4730	8	37.5	7597	-1568	3	11250	132.9%	10.2%	51610	18680	39.6%	26.3%
0	-1969	0	0	2344	488	4988	8	37.5	2675	-1507	3	5400	9.0%	10.2%	12525	40669	20.0%	26.3%
0	-2750	0	-1575	-1575	-5965	5990	9	22.2	1645	-1321	4	3000	-198.8%	10.2%	-7965	34165	-22.9%	26.3%
612	0	-1276	-1432	436	-5288	5724	10	30.0	771	-1086	3	2550	-207.4%	10.2%	-11848	17528	-40.1%	26.3%
0	-2150	0	0	11913	9525	3500	5	40.0	7007	-1496	2	6300	151.2%	10.1%	47663	13750	82.5%	21.9%
0	-300	0	0	4910	3930	1030	5	40.0	2890	-617	2	3300	119.1%	10.1%	22350	8170	70.7%	21.9%
-3088	0	0	0	5700	-2663	8363	3	33.3	5700	-4177	2	4200	-63.4%	10.1%	-4475	25738	-11.1%	21.9%
-1875	-2088	0	-2338	-825	-8788	8875	7	28.6	319	-1886	4	6000	-146.5%	10.1%	-25775	36988	-44.8%	21.9%
0	-790	0	18560	-1870	6330	11760	12	25.0	7480	-1790	4	11250	56.3%	9.9%	20890	19720	34.8%	2.3%
-3975	-5963	-2100	0	9888	-4075	13963	8	25.0	6400	-2813	4	6300	-64.7%	9.9%	11263	19338	33.5%	2.3%
750	2200	0	-570	3510	2010	4420	9	44.4	1750	-996	4	1800	111.7%	9.9%	1730	7520	18.0%	2.3%
8404	-6439	-2100	0	11978	20723	12705	11	63.6	5257	-4010	2	15000	138.2%	9.9%	9139	30446	11.4%	2.3%
0	-775	0	888	100	-2338	4050	13	53.8	721	-1229	2	1500	-155.9%	9.9%	-2563	6925	-32.0%	2.3%
0	-2681	-4819	-1988	-750	-11794	15450	12	8.3	5681	-1586	9	5400	-218.4%	9.9%	-10781	16125	-37.4%	2.3%
-63	1625	963	0	-2313	-2150	4438	10	50.0	1445	-1875	2	6000	-35.8%	9.9%	-14113	20138	-44.1%	2.3%
0	-650	-3100	-150	-1370	-3715	5550	15	26.7	1356	-832	4	3000	-123.8%	9.9%	-9490	12710	-59.3%	2.3%
1450	5200	-3275	-9350	4025	5300	19425	105	49.5	1222	-1098	4	23625	22.4%	8.9%	5300	19425	22.4%	8.9%
225	-1363	25	-2225	788	-2788	4725	105	24.8	360	-154	13	4725	-59.0%	8.9%	-2788	4725	-59.0%	8.9%
-533	1100	-525	-1523	555	588	2160	16	56.3	494	-552	3	6750	8.7%	8.7%	588	2160	8.7%	8.7%
-3330	700	260	240	6210	8650	4210	24	45.8	1667	-744	4	2700	320.4%	8.6%	75510	11130	153.2%	41.1%
-2063	1275	-1031	4763	525	2644	3900	33	36.4	1575	-775	5	5400	49.0%	8.6%	100838	37181	102.3%	41.1%
-350	-675	-875	-600	-150	-3425	3425	23	8.7	363	-198	8	2100	-163.1%	8.6%	-4950	11625	-12.9%	41.1%
-1042	661	-1624	11	-1411	-2162	3898	30	30.0	419	-283	6	2400	-90.1%	8.6%	-14269	21235	-32.6%	41.1%
413	-2175	-313	1075	4513	-4263	10575	34	23.5	1709	-689	11	4200	-101.5%	8.6%	-31250	62375	-40.8%	41.1%
-1075	0	0	0	9975	7538	2438	6	33.3	6438	-1331	2	6300	119.7%	8.4%	18813	8288	81.4%	-6.4%
-869	363	0	3344	297	-550	4554	13	46.2	1008	-944	3	3300	-16.7%	8.4%	3817	8822	31.5%	-6.4%
0	1510	440	7740	1170	8890	4820	15	66.7	1535	-1295	3	11250	79.0%	8.4%	8840	13880	21.4%	-6.4%
-1930	5950	-4300	0	-1270	-1550	5570	4	25.0	5950	-2500	2	30000	-5.2%	8.4%	-18670	35890	-17.0%	-6.4%
-1013	-925	0	0	925	-1925	2850	5	40.0	469	-954	2	6000	-32.1%	8.4%	-8088	9888	-36.8%	-6.4%
0	-1200	0	-638	0	-6075	6075	5	20.0	94	-1542	3	5400	-112.5%	8.4%	-8719	18563	-43.1%	-6.4%
-840	790	110	0	3510	1680	2730	7	57.1	1300	-1171	2	2700	62.2%	8.4%	-5030	9440	-50.8%	-6.4%
0	-1450	-1675	-550	1305	-2305	3875	13	23.1	2168	-882	5	3000	-76.8%	8.4%	-6870	14760	-61.1%	-6.4%
-850	-2775	0	0	9888	5263	4625	7	28.6	5657	-1213	3	6300	83.5%	7.8%	16600	16325	60.8%	21.4%
850	-855	0	-150	280	2270	1020	12	41.7	1071	-442	2	3000	75.7%	7.8%	5970	7910	45.9%	21.4%
0	0	0	0	0	0	0	0	0.0	0	0	0	11250	0.0%	7.8%	14870	3250	30.5%	21.4%
740	920	0	-580	3520	2030	3120	8	50.0	1433	-926	3	1800	112.8%	7.8%	2190	3540	28.1%	21.4%
-1325	-1838	963	0	-1413	800	3613	8	50.0	1344	-1144	3	6000	13.3%	7.8%	6225	10038	23.9%	21.4%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	7.8%	5489	11852	8.4%	21.4%
0	-775	0	0	-400	-2313	2638	8	25.0	1419	-859	3	1500	-154.2%	7.8%	-388	5188	-6.0%	21.4%
-1613	-1425	0	-863	0	-4125	6131	6	16.7	3694	-1566	4	5400	-76.4%	7.8%	-4350	7219	-18.6%	21.4%
6350	-9650	0	0	0	825	9650	7	28.6	11294	-4359	2	12000	6.9%	6.9%	825	9650	6.9%	6.9%
-4050	-4200	1300	4075	5625	1450	11700	47	31.9	2028	-905	7	23625	6.1%	6.1%	32275	43475	12.8%	12.8%
950	-1300	-1725	2350	-3850	1200	8975	58	48.3	1420	-1287	5	23625	5.1%	5.1%	-9275	40050	-7.5%	-7.5%
1150	-1375	825	0	425	-450	3075	10	50.0	965	-1055	2	11400	-3.9%	4.4%	6775	3225	22.3%	16.7%
4200	1600	2825	0	-2650	6225	4325	11	54.5	2517	-1771	2	45000	13.8%	4.4%	20625	8525	17.7%	16.7%
4250	-2625	1625	0	-1825	-1175	7550	11	45.5	3535	-3147	2	47250	-2.5%	4.4%	18775	9975	14.9%	16.7%
-625	-75	-250	800	1488	375	3788	110	37.3	377	-219	7	9450	4.0%	4.0%	1088	3788	5.1%	5.1%
-4270	1160	0	3850	0	260	5140	16	75.0	716	-2083	2	11250	2.3%	2.3%	-1365	10125	-6.1%	-6.1%
-12776	-7550	15025	-6500	75	1024	28426	70	47.1	2987	-2632	8	47250	2.2%	2.2%	-177451	202476	-69.3%	-69.3%
-7320	-2700	-13175	6825	3625	470	31405	168	39.3	1701	-1097	9	23625	2.0%	2.0%	270997	31405	103.5%	103.5%
0	-250	-2100	0	9888	7375	3375	10	40.0	3481	-1092	2	6300	117.1%	1.9%	58500	14713	101.3%	46.2%
-930	-290	-590	0	4380	440	3940	12	33.3	1545	-716	4	3300	13.3%	1.9%	45990	10910	98.4%	46.2%
500	4438	-363	-1325	2238	4200	4450	10	50.0	2193	-1353	2	6000	70.0%	1.9%	65600	28275	77.2%	46.2%
-788	-1463	-788	0	6775	-1300	8075	12	33.3	2231	-1276	4	4200	-31.0%	1.9%	18400	27725	30.9%	46.2%
0	-719	-1663	0	1388	-10269	11656	12	25.0	644	-1356	5	4200	-244.5%	1.9%	-31369	36788	-52.7%	46.2%
0	5050	-888	0	-3825	43	4713	9	55.6	1906	-2376	2	2700	1.6%	1.6%	28856	15319	152.7%	152.7%
0	-1080	0	0	6150	-1690	7950	8	37.5	2133	-1618	4	2700	-62.6%	0.5%	6650	12890	43.5%	-10.0%
-700	370	0	0	4890	230	5030	8	37.5	1833	-1054	4	1800	12.8%	0.5%	3720	14480	36.5%	-10.0%
0	-1440	0	18560	-1870	18040	1890	8	50.0	5810	-1300	2	11250	160.4%	0.5%	9310	34830	14.6%	-10.0%
0	-1749	0	3344	297	-2750	8602	10	50.0	1525	-2075	3	3300	-83.3%	0.5%	-385	15961	-2.1%	-10.0%
0	-950	0	0	-325	-2500	2500	8	0.0	0	-313	8	2100	-119.0%	0.5%	-325	2950	-2.7%	-10.0%
-1388	-2700	0	0	3200	-150	4088	7	57.1	1416	-1935	2	6000	-2.5%	0.5%	-4025	17525	-11.8%	-10.0%
-3363	-1250	0	0	7488	-6113	13600	7	28.6	3825	-2755	3	4200	-145.5%	0.5%	-24350	38800	-102.3%	-10.0%
0	725	-1650	0	-400	-4888	6550	8	37.5	879	-1505	3	1500	-325.9%	0.5%	-9163	9388	-107.8%	-10.0%
0	700	6925	-3525	-3875	-100	7400	8	50.0	3531	-3556	2	18000	-0.6%	-0.6%	-100	7400	-0.6%	-0.6%
4100	-2700	6750	-5900	8900	10200	22425	101	51.5	2194	-2121	4	45000	22.7%	-0.7%	-30200	72350	-13.0%	-20.3%
6650	-450	-10200	-25050	21375	-10875	48900	99	54.5	2907	-3723	7	47250	-23.0%	-0.7%	-66750	115850	-27.3%	-20.3%
0	-1013	0	0	9038	13538	1013	4	75.0	4850	-1013	1	6300	214.9%	-1.1%	60975	10275	145.2%	19.1%
894	0	0	0	8988	12275	0	3	100.0	4092	0	0	2700	454.6%	-1.1%	10800	13050	60.0%	19.1%
0	0	-2175	-2175	0	-8700	8700	4	0.0	0	-2175	4	18000	-48.3%	-1.1%	31320	10875	26.1%	19.1%
345	0	0	0	-1375	-1925	2810	5	40.0	1130	-1395	2	3000	-64.2%	-1.1%	3010	11115	15.1%	19.1%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)					Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
						2002	2003	2004	2005	2006							
	Ready-Set-Go	340		Nat Gas	5/01	-335	-1745	-10985	28725	0	0	0	0	0	0	0	0
	Ready-Set-Go	340		Soymeal	5/01	-1560	-1900	2485	2925	-2400	-765	0	0	815	0	0	0
	Ready-Set-Go	340		Coffee	5/01	-12056	-7931	-11569	12131	-5269	0	-1181	0	0	0	0	338
	Ready-Set-Go	340		Live Hogs	5/01	1217	-5425	-5925	1375	2550	0	0	-1875	0	-2175	0	0
162	Catscan II	226		T Notes	8/95	5670	-870	8700	-2230	-11460	-500	1930	1710	-210	610	400	0
	Catscan II	226		Coffee	8/95	-2213	-1650	7725	6300	-1930	375	1313	1575	938	900	1481	56
	Catscan II	226		Euro C	12/98	7449	4512	8387	2199	1349	0	-3850	-3988	-3138	0	-3438	-238
	Catscan II	226		Jap Yen	8/95	2488	-6362	-10739	5588	2950	-175	0	3838	0	-2325	2563	-1275
	Catscan II	226		S Franc	8/95	-2938	1312	10838	-8702	9613	0	-2800	-1850	-775	-1638	-2650	-175
	Catscan II	226		Crude	8/95	8880	13680	370	4930	-1870	-2950	0	-240	0	-130	-2440	-7890
	Catscan II	226		Bonds	8/95	-1480	9350	5760	-20630	8380	-240	-2810	1790	-390	0	2490	0
163	PowerTrader	575		Copper	10/06	n/a	n/a	n/a	n/a	5000	5925	0	13550	0	0	19663	0
	PowerTrader	575		Crude	10/06	n/a	n/a	n/a	n/a	2665	-2425	-4865	1825	935	-2125	-3435	5090
	PowerTrader	575		Nasdaq	10/06	n/a	n/a	n/a	n/a	5596	5596	-3250	700	-4700	-5600	10850	-2550
	PowerTrader	575		Gold	10/06	n/a	n/a	n/a	n/a	305	-1055	-1740	-1540	-1425	-1330	-2950	-2865
	PowerTrader	575		Coffee	10/06	n/a	n/a	n/a	n/a	-4200	0	338	0	4069	0	1800	0
	PowerTrader	575		Sugar	10/06	n/a	n/a	n/a	n/a	-54	-576	0	474	0	-713	519	-1192
164	Spartan	535		Mini S&P	2/06	n/a	n/a	n/a	n/a	3500	1325	138	-13	0	0	-1475	-1475
165	Auto SpikeR	600		Mini Nasdaq	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Auto SpikeR	600		Mini Russell	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Auto SpikeR	600		S Franc	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Auto SpikeR	600		Mini S&P	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
166	Big Dipper	273		Bonds	6/98	9010	3800	-640	1880	1380	-1200	0	1420	-820	0	-2080	0
167	Auto ExtremeR	601		Mini Nasdaq	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Auto ExtremeR	601		Mini Nat Gas	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Auto ExtremeR	601		Mini Russell	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
168	Swing Index System	84		N Gas	1/87	-6250	52380	47920	51360	-10450	15310	-13070	4500	-8670	-2370	-3550	11020
	Swing Index System	84		Copper	1/87	-4813	-1001	-11063	6938	2661	-613	10100	2825	11400	10188	9313	-713
	Swing Index System	84		Jap Yen	1/87	8474	-16289	-13364	-13250	-3200	338	-775	1913	-5738	-838	3138	1788
	Swing Index System	84		Euro C	1/87	-3714	-1212	-7612	-4465	-7377	-1138	725	450	-4500	-775	600	-1938
	Swing Index System	84		Coffee	1/87	-15496	-22166	-8405	-15174	-10388	-7849	-3585	-619	-1268	-165	-1864	405
	Swing Index System	84		Cotton	1/87	-5000	-11870	-16285	-2035	255	-110	-3855	450	-2265	2970	-1745	4075
	Swing Index System	84		$ Index	1/87	1360	-8080	-3780	-8250	-6020	-1110	50	100	-1690	-560	240	-1290
	Swing Index System	84		Bonds	1/87	-21270	-3550	-13570	-5570	-4210	-1950	0	-350	-2330	0	430	2970
	Swing Index System	84		Live Hogs	1/87	-608	-14208	3100	-12132	-11348	-1492	-1392	-1848	-2060	-1780	-2152	-2300
	Swing Index System	84		Euro $	1/87	-6850	-10625	-7575	-8875	-4350	-1925	-1650	-1700	-200	0	-675	-775
169	Andromeda-2	441		Euro C	10/03	n/a	9963	5637	12875	-12239	-2150	0	0	0	0	1400	-1363
	Andromeda-2	441		T Note	10/03	n/a	0	2300	-2900	1610	-1130	0	-240	0	-620	540	0
	Andromeda-2	441		Crude	10/03	n/a	-1210	2760	-3720	5950	0	0	0	0	0	0	0
	Andromeda-2	441		Corn	10/03	n/a	-2213	5839	-2614	949	0	0	1663	-1125	-250	0	-775
	Andromeda-2	441		H Oil	10/03	n/a	-6195	2007	0	0	0	0	0	0	0	0	0
	Andromeda-2	441		Jap Yen	10/03	n/a	0	-3801	8249	-6688	0	0	300	-1250	0	1500	0
	Andromeda-2	441		Coffee	10/03	n/a	-3525	-6994	10500	2962	0	-2719	0	0	3356	0	-3863
	Andromeda-2	441		Cotton	10/03	n/a	0	-2650	-3690	2365	-525	0	-875	0	2250	0	-1595
170	Intensity	523		F Note	12/05	n/a	n/a	n/a	0	744	-544	0	-716	0	0	0	613
	Intensity	523		Heat Oil	12/05	n/a	n/a	n/a	0	7835	0	-1057	0	0	0	3222	0
	Intensity	523		T Note	12/05	n/a	n/a	n/a	0	434	0	0	-1106	0	0	0	1019
	Intensity	523		Cotton	12/05	n/a	n/a	n/a	0	2605	0	-1255	0	-1265	0	1200	0
	Intensity	523		Euro C	12/05	n/a	n/a	n/a	0	-6025	0	238	0	0	0	-2225	0
	Intensity	523		Nat Gas	12/05	n/a	n/a	n/a	0	-26675	0	-9455	0	0	0	0	0
171	Black Crusader UD	578		S&P	01/07	n/a	n/a	n/a	n/a	n/a	n/a	-2300	7300	-7300	-2025	-375	-800
172	Auto 2 Way	599		Mini S&P	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Auto 2 Way	599	*	Mini S&P	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
173	Trender	17		S&P	1/87	-68750	48225	12525	10875	1500	0	-4125	17700	12600	0	-16700	2000
	Trender	17		Bonds	1/87	-13940	11210	1090	9530	-9590	0	-3640	-2270	0	0	3710	0
	Trender	17		S Franc	1/87	-10014	12288	-2462	-14901	-21714	0	0	-2638	-3663	0	-2225	-1238
174	PULSAR Imp. Pattern	102a		S&P	1/89	-2760	4770	3780	-10540	-9210	-230	-790	60	-1800	-1270	-670	2450
	PULSAR Imp. Pattern	102a		Bonds	1/89	2610	1690	-30	-330	-1210	-110	-1360	-650	-2110	-640	290	420
175	Intensity LT	577		Lumber	1/07	n/a	n/a	n/a	n/a	n/a	n/a	0	0	0	0	0	1036
	Intensity LT	577		Crude	1/07	n/a	n/a	n/a	n/a	n/a	n/a	0	0	-7175	0	0	0
	Intensity LT	577		Jap Yen	1/07	n/a	n/a	n/a	n/a	n/a	n/a	0	-1750	0	0	0	-13
	Intensity LT	577		Euro C	1/07	n/a	n/a	n/a	n/a	n/a	n/a	-525	0	0	0	-2225	0
	Intensity LT	577		S Franc	1/07	n/a	n/a	n/a	n/a	n/a	n/a	-1700	0	0	0	0	0
	Intensity LT	577		Nat Gas	1/07	n/a	n/a	n/a	n/a	n/a	n/a	0	0	0	0	0	0
	Intensity LT	577		Unleaded	1/07	n/a	n/a	n/a	n/a	n/a	n/a	0	0	-6325	0	13315	0
	Intensity LT	577		Coffee	1/07	n/a	n/a	n/a	n/a	n/a	n/a	0	0	0	-7275	0	0
176	Countdown	338		Soymeal	5/01	0	7610	-490	-2175	-1715	0	0	0	0	1175	0	0
	Countdown	338		Euro C	5/01	0	9050	3588	3950	-4350	-2175	0	0	0	0	-2463	0
	Countdown	338		Silver	5/01	405	0	-1720	-2175	12200	2055	0	0	0	0	0	0
	Countdown	338		Bonds	5/01	1487	-850	-1650	-806	1694	3894	0	0	0	0	0	0
	Countdown	338		Nat Gas	5/01	-1530	-2175	-2175	-2175	0	0	0	-2175	0	0	0	0
	Countdown	338		Live Hogs	5/01	0	-1650	0	5465	-3550	0	0	0	-2175	0	0	0
	Countdown	338		Coffee	5/01	-2175	-2175	-2175	2081	0	0	0	0	0	0	0	0

					<------------------ All Statistics Based On Last 12 Months Performance									----------------->				
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	Combined %Chng Min.Req Cap.Since Release (22)
0	0	0	0	-2175	-2175	2175	1	0.0	0	-2175	1	30000	-7.3%	-1.1%	27220	25670	13.6%	19.1%
-4350	-2175	0	0	2475	-4000	6525	6	33.3	1645	-1821	3	1650	-242.4%	-1.1%	-2155	8110	-19.6%	19.1%
0	-2175	0	-2175	0	-5194	6525	5	20.0	2513	-1927	3	5400	-96.2%	-1.1%	-27019	34856	-75.1%	19.1%
-2175	0	-2175	0	3825	-4575	8400	5	20.0	3825	-2100	4	2700	-169.4%	-1.1%	-15408	19233	-85.6%	19.1%
380	3460	0	390	1370	9540	1260	14	57.1	1563	-492	2	1800	530.0%	-1.3%	24680	15960	109.7%	39.0%
619	-1219	-1988	-1538	-638	1875	5513	23	65.2	743	-1158	2	5400	34.7%	-1.3%	64781	45656	96.0%	39.0%
0	1938	-3063	0	8925	-6850	15775	14	28.6	3081	-1919	6	6300	-108.7%	-1.3%	47500	19663	82.3%	39.0%
400	5013	0	-950	-2663	4425	4850	11	45.5	2610	-1441	2	6000	73.8%	-1.3%	24663	32163	32.9%	39.0%
1613	-2113	0	0	7488	-2900	10388	20	30.0	1817	-986	4	4200	-69.0%	-1.3%	6500	17438	12.4%	39.0%
-2150	-270	-5140	14150	-1870	-8930	21990	15	20.0	6257	-2308	6	11250	-79.4%	-1.3%	12850	27360	9.1%	39.0%
890	-4530	-1020	-250	6430	2360	5800	13	38.5	2368	-1187	4	2700	87.4%	-1.3%	2440	22760	7.2%	39.0%
-4575	-1075	-7238	-338	-13363	12550	26588	9	33.3	13304	-4551	5	12000	104.6%	-2.0%	11625	26588	83.0%	0.1%
0	1495	-6870	0	9765	-610	12400	16	50.0	2864	-2940	3	11250	-5.4%	-2.0%	4480	12935	34.1%	0.1%
1150	-550	4675	0	-6050	271	17850	17	35.3	6695	-3628	4	45000	0.6%	-2.0%	271	17850	0.5%	0.1%
1295	0	3240	-1905	100	-10175	12905	41	46.3	849	-1194	3	12000	-84.8%	-2.0%	-8815	14360	-63.0%	0.1%
-56	0	-2756	0	-3544	-150	6956	9	44.4	1716	-1400	3	5400	-2.8%	-2.0%	-4350	6956	-69.0%	0.1%
-792	-781	-422	186	-371	-3667	3716	15	33.3	245	-489	5	1650	-222.3%	-2.0%	-3145	3716	-163.4%	0.1%
-975	0	0	1975	163	-338	5650	10	50.0	1063	-1131	5	9450	-3.6%	-3.6%	1838	6275	10.6%	10.6%
n/a	3010	-475	910	-150	3295	2485	15	66.7	743	-829	3	9450	34.9%	-3.9%	3295	2485	34.9%	-3.9%
n/a	-1700	-1150	1225	970	-655	3275	25	28.0	999	-425	7	47250	-1.4%	-3.9%	-655	3275	-1.4%	-3.9%
n/a	-1175	200	-325	-2425	-3725	3725	19	26.3	725	-525	5	47250	-7.9%	-3.9%	-3725	3725	-7.9%	-3.9%
n/a	-150	-75	-2525	-625	-3375	4250	26	19.2	490	-277	13	9450	-35.7%	-3.9%	-3375	4250	-35.7%	-3.9%
0	0	-2070	0	4640	-110	4970	6	33.3	3030	-1540	3	2700	-4.1%	-4.1%	19630	7050	75.2%	75.2%
n/a	-250	-805	265	690	-100	2040	10	30.0	857	-382	5	47250	-0.2%	-5.0%	-100	2040	-0.2%	-5.0%
n/a	0	0	-50	0	-50	888	2	50.0	837	-887	1	6750	-0.7%	-5.0%	-50	888	-0.7%	-5.0%
n/a	555	-3560	-2130	2120	-3015	5690	11	27.3	2258	-1225	4	9450	-31.9%	-5.0%	-3015	5690	-31.9%	-5.0%
-5520	16170	-4070	-4800	-8480	-3530	24210	68	27.9	3543	-1443	9	30000	-11.8%	-5.2%	165130	44750	26.0%	-14.6%
-388	9000	825	-11000	7838	48775	12225	67	47.8	3010	-1362	5	21000	232.3%	-5.2%	24288	61775	5.5%	-14.6%
-2050	450	-4563	2088	-625	-4875	8563	61	42.6	763	-705	6	6000	-81.3%	-5.2%	-2038	81075	-1.6%	-14.6%
3438	-2850	-825	388	3275	-3150	9350	55	27.3	1245	-546	10	6300	-50.0%	-5.2%	-28925	54400	-21.7%	-14.6%
-4095	488	4980	-3926	203	-17295	19838	108	36.1	709	-651	9	5400	-320.3%	-5.2%	-37369	113040	-32.7%	-14.6%
1000	1450	1525	-3065	-1550	-1120	5870	71	25.4	903	-329	16	3000	-37.3%	-5.2%	-46180	70995	-72.7%	-14.6%
1630	-2950	360	-200	1680	-3740	6630	57	29.8	484	-299	8	3300	-113.3%	-5.2%	-70220	92700	-100.5%	-14.6%
-930	-1790	-2070	-320	3710	-2630	7620	54	29.6	1082	-524	7	2700	-97.4%	-5.2%	-64340	84310	-112.6%	-14.6%
-2928	20	6560	160	2372	-6840	16020	69	24.6	682	-354	16	2700	-253.3%	-5.2%	-83264	93028	-145.7%	-14.6%
-1575	-1000	-125	0	-225	-9850	9875	82	2.4	175	-127	77	2100	-469.0%	-5.2%	-111425	111925	-250.7%	-14.6%
0	-3888	0	0	11075	5075	6000	5	40.0	6238	-2467	2	6300	80.6%	-5.3%	23463	16088	87.6%	8.0%
-1490	910	0	0	4900	2870	2940	8	37.5	2117	-696	4	1800	159.4%	-5.3%	5010	3400	65.5%	8.0%
0	-1410	0	0	0	-1410	1410	1	0.0	0	-1410	1	11250	-12.5%	-5.3%	2370	9650	5.0%	8.0%
0	725	-1725	0	-275	-1763	3425	8	37.5	1021	-965	3	1500	-117.5%	-5.3%	200	6688	3.2%	8.0%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	-5.3%	-4187	6195	-6.6%	8.0%
-1863	-1838	0	0	3200	50	3700	6	50.0	1667	-1650	2	6000	0.8%	-5.3%	-2188	9838	-8.6%	8.0%
0	-2606	0	356	0	-5475	6469	5	40.0	1857	-3063	2	5400	-101.4%	-5.3%	-2531	10519	-11.2%	8.0%
0	-1645	0	0	355	-2035	3240	7	42.9	1277	-1469	2	3000	-67.8%	-5.3%	-5485	7830	-43.0%	8.0%
3019	0	0	0	897	3269	1259	6	50.0	1618	-528	2	1200	272.4%	-5.4%	4556	1259	189.8%	-20.6%
0	0	-49	0	5238	7354	6274	6	66.7	4293	-4918	1	15000	49.0%	-5.4%	15188	6274	50.6%	-20.6%
550	0	-1888	0	2100	675	1888	6	66.7	917	-1499	1	1800	37.5%	-5.4%	1109	2859	30.8%	-20.6%
995	0	0	-2255	0	-2580	3695	7	28.6	2320	-1446	2	3000	-86.0%	-5.4%	25	3695	0.4%	-20.6%
0	-2863	0	2163	1813	-875	5088	5	60.0	1404	-2544	2	6300	-13.9%	-5.4%	-6900	10875	-54.8%	-20.6%
3425	0	0	0	-4905	-10935	10935	3	33.3	3425	-7175	1	30000	-36.5%	-5.4%	-37610	37610	-62.7%	-20.6%
-2150	-15900	4825	-850	17000	-2575	31000	52	44.2	2460	-2037	5	47250	-5.4%	-5.4%	-2575	31000	-5.4%	-5.4%
n/a	-550	1213	-1588	0	-925	2200	23	30.4	496	-274	8	47250	-2.0%	-5.5%	-925	2200	-2.0%	-5.5%
n/a	-550	688	-2075	0	-1938	2625	24	29.2	354	-260	8	4725	-41.0%	-5.5%	-1938	2625	-41.0%	-5.5%
-4975	-7275	2950	775	-4625	-1675	33975	19	57.9	5516	-7796	3	47250	-3.5%	-6.9%	84625	184088	8.4%	-6.3%
1330	3990	80	-3100	5540	5640	5910	10	50.0	2930	-1802	3	2700	208.9%	-6.9%	-44210	64070	-77.1%	-6.3%
0	-2063	-1675	0	5813	-7688	13500	9	11.1	5888	-1696	7	4200	-183.0%	-6.9%	-113388	119275	-127.0%	-6.3%
720	-2260	760	970	980	-1080	5140	81	70.4	243	-623	4	47250	-2.3%	-7.1%	-5290	26240	-0.6%	-4.3%
20	-420	350	2420	-690	-2480	5360	36	63.9	249	-632	3	2700	-91.9%	-7.1%	-36010	38480	-69.6%	-4.3%
0	0	0	0	4358	5394	0	2	100.0	2694	0	0	3300	163.5%	-7.9%	5394	0	163.5%	-7.9%
0	-3925	0	0	17865	6765	11100	3	33.3	17865	-5538	2	11250	60.1%	-7.9%	6765	11100	60.1%	-7.9%
0	3300	0	0	-438	1100	1763	4	25.0	3300	-733	2	6000	18.3%	-7.9%	1100	1763	18.3%	-7.9%
-1600	0	0	2925	1813	388	4350	5	40.0	2369	-1450	3	6300	6.2%	-7.9%	388	4350	6.2%	-7.9%
0	0	0	0	1700	0	1700	2	50.0	1700	-1700	1	4200	0.0%	-7.9%	0	1700	0.0%	-7.9%
4065	0	0	0	-5035	-970	5035	2	50.0	4065	-5035	1	30000	-3.2%	-7.9%	-970	5035	-3.2%	-7.9%
0	0	0	-8958	-5115	-7083	14073	4	25.0	13315	-6799	2	18000	-39.4%	-7.9%	-7083	14073	-39.4%	-7.9%
0	-3000	0	-2025	0	-12300	12300	4	25.0	1875	-4725	2	5400	-227.8%	-7.9%	-12300	12300	-227.8%	-7.9%
515	0	0	425	0	2115	0	3	100.0	705	0	0	1650	128.2%	-8.9%	5345	6065	48.6%	-1.4%
-2175	0	0	0	3875	-2938	6813	4	25.0	3875	-2271	3	6300	-46.6%	-8.9%	12075	8988	28.8%	-1.4%
0	0	0	-2175	-2175	-2295	4350	3	33.3	2055	-2173	2	18000	-12.8%	-8.9%	4360	8700	3.6%	-1.4%
0	0	0	0	2300	6194	0	2	100.0	3097	0	0	2700	229.4%	-8.9%	-25	6856	-0.1%	-1.4%
0	0	0	0	0	-2175	2175	1	0.0	0	-2175	1	30000	-7.3%	-8.9%	-10230	10875	-5.1%	-1.4%
0	0	0	0	0	-2175	2175	1	0.0	0	-2175	1	2700	-80.6%	-8.9%	-1905	5725	-10.6%	-1.4%
0	0	0	-2175	0	-2175	2175	1	0.0	0	-2175	1	5400	-40.3%	-8.9%	-6619	6619	-18.4%	-1.4%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)					Dec	Jan	Feb	Mar	Apr	May	Jun
						2002	2003	2004	2005	2006	2006	2007	2007	2007	2007	2007	2007
	Countdown	338		Cotton	5/01	0	-2175	0	-2175	-2175	0	0	0	0	-2175	0	0
177	GearedUp	370		Jap Yen	3/02	5812	3488	14762	-14826	-4950	-925	138	1888	3275	1900	638	-850
	GearedUp	370		S&P	3/02	13975	26800	-12000	-62450	-31025	-15375	2175	16575	-1875	-2575	1850	8625
	GearedUp	370		B Pound	03/02	5821	-6044	-15182	3270	3799	-619	3713	306	-2856	-513	-2456	-1438
	GearedUp	370		Aussie $	03/02	-10000	-180	-5640	-3270	-3020	-910	740	90	-2430	0	1900	910
	GearedUp	370		T Note	03/02	-730	-9200	10710	-5860	-4620	-1130	510	590	-1820	-840	900	490
	GearedUp	370		Euro C	03/02	-937	375	-19577	-17463	-7039	-1038	1138	1213	-2925	-1900	-2300	1050
	GearedUp	370		S Franc	03/02	-9076	-12052	-27826	5350	-13389	-513	1825	825	-3513	-3538	-2288	-625
	GearedUp	370		Euro$	03/02	-1800	-8425	-6375	-8950	-5800	-450	-825	-925	-625	-750	-900	-775
178	CoatTails	343		Soymeal	5/01	0	-405	7380	1015	0	0	0	0	0	725	0	0
	CoatTails	343		Euro C	5/01	8750	3088	-2175	838	738	0	463	0	0	0	0	0
	CoatTails	343		Silver	5/01	0	0	830	-2175	-1975	-2175	0	0	0	0	0	0
	CoatTails	343		Nat Gas	5/01	-2175	2205	-4350	-6525	0	0	0	0	0	0	0	0
	CoatTails	343		Bonds	5/01	-4400	0	0	4506	0	0	0	0	0	0	0	0
	CoatTails	343		Coffee	5/01	0	-2175	-4350	3525	0	0	0	0	0	0	0	0
	CoatTails	343		Live Hogs	5/01	0	0	0	0	-2175	0	0	0	0	0	0	0
	CoatTails	343		Cotton	5/01	-4350	-6570	0	0	0	0	0	-1355	0	0	0	0
179	Universal	133		Coffee	10/91	-18019	9675	3676	768	-18770	-2588	3469	94	769	1800	-1556	-600
	Universal	133		Beans	10/91	-2715	890	9895	-200	-2925	975	-325	115	1570	-580	-45	1170
	Universal	133		Bonds	10/91	-540	-21930	13160	-9610	810	140	1530	2390	-2470	-310	-540	1860
	Universal	133		B Pound	10/91	-11287	-4532	8088	10657	13332	-250	538	-938	-950	-4325	-1375	-263
	Universal	133		Jap Yen	10/91	3561	10788	-6074	-13676	-10526	-2913	2338	1500	913	-3225	2100	-1900
	Universal	133		Euro$	10/91	-6200	450	250	-2325	-1125	0	0	-450	0	0	-500	0
180	Cobalt	416	*	Nasdaq	1/03	n/a	2750	-2350	50	625	-775	750	4375	-925	0	0	1975
181	Auto SwingR	602		Euro C	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
	Auto SwingR	602		Mini S&P	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
182	Turnkey	293		Jap Yen	6/98	-1188	1625	-1363	-2814	-1713	-500	-825	88	150	238	-113	175
	Turnkey	293	*	S&P	6/98	-6225	450	-9650	4675	775	0	-900	-1450	-1725	0	-1925	4800
	Turnkey	293		Bonds	6/98	990	-3670	2320	-1020	-2640	-290	500	160	-890	-580	210	-440
183	Athena	271		Soybeans	7/96	4190	6960	7730	680	-265	1035	0	3725	0	-3750	0	1425
	Athena	271		Nat Gas	7/96	-10140	11320	-19600	15940	13150	5330	0	-12230	0	0	0	-1210
	Athena	271		Cotton	7/96	-4035	-1675	6680	-2490	-990	0	0	-1100	0	3210	0	-4145
	Athena	271		Coffee	7/96	-8212	-3337	-6976	5250	-7069	0	-3450	0	0	1931	0	-4500
	Athena	271		Jap Yen	7/96	-3413	-7663	-3038	5450	-11476	0	0	3525	0	0	4138	0
	Athena	271		Bonds	7/96	380	-3360	-14860	3820	1360	0	-4730	-3360	0	0	3710	0
	Athena	271		S Franc	7/96	-3625	-4275	11413	-1062	-14613	-500	0	-3063	0	0	-1513	-1800
184	Balance Point	386	*	S&P	5/02	51725	13550	-525	-8025	-24425	-2475	2675	-1775	-525	1900	-3000	4375
185	DCB Natural Gas	545		Nat Gas	12/05	n/a	n/a	n/a	0	6785	0	0	0	0	0	0	-5785
186	DCB Nasdaq Swing	547		Nasdaq	12/05	n/a	n/a	n/a	285	-9270	-2045	-1415	-2030	-1960	0	1255	0
187	Market Mapping	203		S&P	1/94	18250	16900	-6325	-6325	-4600	-100	-1100	-175	825	-650	-325	-700
	Market Mapping	203		Bonds	1/94	-4090	-780	6300	-4510	80	570	-2240	-480	520	30	-250	-2640
188	Cyclone	250	*	S&P	07/96	49175	6725	4500	-29650	-30200	-4625	250	9800	8350	3875	-5700	-1825
189	Parabolic Stop	65		Coffee	1/87	-938	1558	5286	4463	-3600	-1031	-2306	563	-2325	-1256	825	-1219
	Parabolic Stop	65		Jap Yen	1/87	-5638	-1686	1464	-875	-11214	-763	475	-4188	-2338	-975	2325	-1013
	Parabolic Stop	65		N Gas	1/87	-9430	51910	13370	41220	-14050	13690	-8210	-2030	-1970	-470	100	6190
	Parabolic Stop	65		Euro C	1/87	-5263	10788	11800	-13376	-12189	-938	-2463	2788	-3900	0	3075	-4988
	Parabolic Stop	65		Copper	1/87	-5263	-3838	-8099	-19289	8313	-5113	413	-7488	4025	10088	-5463	-6913
	Parabolic Stop	65		$ Index	1/87	-3270	7970	6050	-6820	-3550	-640	-1740	-150	-1390	-780	-740	-1210
	Parabolic Stop	65		Cotton	1/87	0	7400	880	635	-4515	0	1355	-855	-435	2360	-1065	4665
	Parabolic Stop	65		Live Hogs	1/87	-4820	3260	-6352	-64	-1056	84	1200	-1780	-1260	-604	232	-3692
	Parabolic Stop	65		Euro $	1/87	-1150	-2875	-1050	-1825	-1975	-175	-175	-100	-200	125	-200	-25
	Parabolic Stop	65		Bonds	1/87	-19910	3000	-5530	5130	-13610	-1240	-360	3350	-2060	1430	-310	2740
190	Kylie	193		Beans	6/93	970	4625	8750	1870	750	-1000	0	2340	0	-1115	-1825	-3000
	Kylie	193		Crude	6/93	-830	6040	10030	2760	5440	0	0	-3460	-1750	-1800	-1280	680
	Kylie	193		Coffee	6/93	-2869	3356	3225	11627	4949	-694	-2306	-56	0	2531	450	-1144
	Kylie	193		Copper	6/93	-1640	-1124	-512	-3525	-1025	0	0	-3788	2588	0	0	-2150
	Kylie	193		Bonds	6/93	4960	-7620	3610	-2870	-3710	-1280	0	2780	-50	-820	-2150	0
	Kylie	193		Jap Yen	6/93	-674	-3927	-1713	4488	-1613	0	-663	925	1513	0	0	0
	Kylie	193		B Pound	6/93	-3303	-5494	-4194	-1971	4975	-1875	0	0	0	0	0	0
191	Vega	291		S&P	6/98	-21150	-4300	-12200	-6000	3300	4925	-975	1575	-4725	2850	-425	1725
192	Feeder Trader	235		Feeder	12/95	4830	5715	8640	-9815	4340	180	-3075	-3185	750	-105	250	260
193	Aussie Trader	583		Aus Dollar	1/07	n/a	n/a	n/a	n/a	n/a	n/a	-695	0	0	0	0	-1245
194	Directional Movement	82		$ Index	1/87	-2510	10760	-1910	-4170	-2670	0	-1490	1070	0	0	1480	-1030
	Directional Movement	82		Euro C	1/87	-1812	14300	6949	662	-3214	0	-2513	1775	0	0	4350	-5150
	Directional Movement	82		Copper	1/87	3362	-12914	-7638	-4162	-5414	-1550	0	-3325	-525	-2088	2075	0
	Directional Movement	82		Cotton	1/87	-7720	1700	-7965	-4820	-5305	0	300	-725	-365	2215	0	1770
	Directional Movement	82		Euro $	1/87	1200	-1075	-1000	-825	-2450	-500	-200	-100	0	-425	0	-125
	Directional Movement	82		N Gas	1/87	14170	31360	-26400	-10560	-5770	6150	-6250	-10040	-770	-5980	-3240	-1660
	Directional Movement	82		Jap Yen	1/87	-4988	-4515	1175	-88	-17701	0	0	12563	0	19663	-2000	-5275
	Directional Movement	82		Bonds	1/87	-2570	-5010	4720	1540	-910	-3000	-1590	80	-1150	-1630	440	0
	Directional Movement	82		Coffee	1/87	788	-14776	-1818	-13761	2418	0	-731	-56	-1388	-1819	-1613	-656
	Directional Movement	82		Live Hogs	1/87	8848	-5024	-1156	2036	448	0	1432	0	-3852	-736	-1004	-2084
195	Black or White	124		Cotton	12/92	2400	-415	-6100	-11620	-315	0	0	-1925	0	650	0	-1680

					<------------------ All Statistics Based On Last 12 Months Performance ----------------->													Combined
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
0	1580	0	0	-2175	-2770	2770	3	33.3	1580	-2173	1	3000	-92.3%	-8.9%	-9295	9295	-46.5%	-1.4%
-1675	-2838	-1800	-1575	3675	1850	12138	48	47.9	1092	-930	4	6000	30.8%	-9.1%	7063	26563	20.2%	-50.0%
-1050	-525	-2225	450	-5575	475	32775	64	46.9	4555	-4009	3	47250	1.0%	-9.1%	-48850	120675	-17.7%	-50.0%
3350	-2206	-650	-1588	-150	-5106	8506	41	36.6	906	-719	6	4200	-121.6%	-9.1%	-12825	32475	-52.3%	-50.0%
580	7950	1530	-3600	2260	9020	4830	42	50.0	1336	-906	3	3450	261.4%	-9.1%	-12180	25040	-60.5%	-50.0%
1820	-1800	-360	-350	-1530	-3520	5220	65	33.8	654	-416	8	1800	-195.6%	-9.1%	-12090	16110	-115.1%	-50.0%
-2400	3425	6338	-4700	800	-1300	9238	53	45.3	1087	-945	4	6300	-20.6%	-9.1%	-44900	54463	-122.2%	-50.0%
200	375	-613	-675	7350	-1188	11050	56	28.6	1136	-485	19	4200	-28.3%	-9.1%	-57663	65925	-235.4%	-50.0%
-1050	250	-850	125	-325	-7100	7325	96	12.5	196	-113	27	2100	-338.1%	-9.1%	-38000	38700	-310.2%	-50.0%
0	0	0	0	0	725	0	1	100.0	725	0	0	1650	43.9%	-9.3%	9870	2175	89.7%	-3.5%
0	0	0	0	-588	-125	588	2	50.0	463	-588	1	6300	-2.0%	-9.3%	8713	2400	20.7%	-3.5%
0	0	0	0	0	-2175	2175	1	0.0	0	-2175	1	18000	-12.1%	-9.3%	-3320	4350	-2.8%	-3.5%
0	0	0	0	0	0	0	0	0.0	0	0	0	30000	0.0%	-9.3%	-10845	10875	-5.4%	-3.5%
0	0	0	0	-1356	-1356	1356	1	0.0	0	-1356	1	2700	-50.2%	-9.3%	-1250	4400	-6.9%	-3.5%
0	0	0	0	0	0	0	0	0.0	0	0	0	5400	0.0%	-9.3%	-3000	6525	-8.3%	-3.5%
0	0	0	0	0	0	0	0	0.0	0	0	0	2700	0.0%	-9.3%	-2175	2175	-12.1%	-3.5%
-2175	0	0	0	0	-3530	3530	2	0.0	0	-1765	2	3000	-117.7%	-9.3%	-14450	14450	-72.3%	-3.5%
-1331	3263	-3600	-7144	-9413	-16838	20550	73	32.9	1023	-845	10	5400	-311.8%	-9.6%	78525	48731	88.6%	45.0%
2140	2100	2440	3760	-2575	10745	3635	82	42.7	928	-463	5	2400	447.7%	-9.6%	34595	28780	87.8%	45.0%
-1800	-130	2280	-2200	150	900	6190	74	35.1	1008	-526	5	2700	33.3%	-9.6%	30650	34820	69.1%	45.0%
3750	3506	-4513	-2463	2800	-4481	8425	52	34.6	1004	-663	9	4200	-106.7%	-9.6%	17725	51600	25.7%	45.0%
-1163	5025	-1700	3875	2725	7575	4188	31	41.9	1838	-905	5	6000	126.3%	-9.6%	12413	46925	12.6%	45.0%
0	1150	-250	0	-50	-100	950	6	33.3	575	-312	2	2100	-4.8%	-9.6%	-5525	16575	-16.0%	45.0%
675	-5775	-1475	-1200	100	-2275	10700	30	50.0	1223	-1375	3	22500	-10.1%	-10.1%	-425	10700	-0.4%	-0.4%
n/a	-213	-375	-213	-2475	-3275	5650	27	37.0	863	-699	6	47250	-6.9%	-10.2%	-3275	5650	-6.9%	-10.2%
n/a	-1975	-688	63	113	-2488	5613	50	60.0	476	-838	4	9450	-26.3%	-10.2%	-2488	5613	-26.3%	-10.2%
338	-50	0	-288	625	-163	1775	20	55.0	352	-448	3	6000	-2.7%	-10.2%	-2875	14088	-5.0%	-8.0%
-2600	-3000	1900	4750	-1100	-1250	6800	40	15.0	2967	-560	12	23625	-5.3%	-10.2%	-18525	32050	-8.2%	-8.0%
670	40	-580	-250	-450	-1900	2560	18	50.0	243	-454	4	2700	-70.4%	-10.2%	-3260	8760	-12.6%	-8.0%
0	-3200	0	3175	2635	5045	5525	7	71.4	2399	-3469	1	2400	210.2%	-10.3%	17310	11635	62.3%	5.0%
0	15480	630	0	0	8000	13440	5	60.0	7147	-6721	2	30000	26.7%	-10.3%	49420	51900	14.2%	5.0%
0	-2895	0	0	0	-4930	7040	5	20.0	3210	-2035	3	3000	-164.3%	-10.3%	2540	12075	7.3%	5.0%
0	0	0	0	-2250	-8269	8269	4	25.0	1931	-3400	2	5400	-153.1%	-10.3%	3900	44081	6.2%	5.0%
0	-8475	0	0	3200	2388	8475	5	60.0	3621	-4238	2	6000	39.8%	-10.3%	-3475	31563	-5.0%	5.0%
0	-2730	-760	0	5450	-2420	8090	6	33.3	4580	-2891	2	2700	-89.6%	-10.3%	-10630	37320	-34.0%	5.0%
0	-2625	-1700	0	5863	-5338	11200	7	14.3	5863	-1868	6	4200	-127.1%	-10.3%	-28050	40813	-57.7%	5.0%
3675	-7375	-175	-6025	6225	-2500	17575	151	45.7	1774	-1524	6	23625	-10.6%	-10.6%	32275	51075	24.1%	24.1%
0	0	0	2335	0	-3450	5785	2	50.0	2335	-5785	1	30000	-11.5%	-11.5%	3335	5785	5.6%	5.6%
0	0	0	-2995	3505	-5685	9190	8	37.5	1770	-2199	2	45000	-12.6%	-12.6%	-12625	16415	-14.0%	-14.0%
-1225	650	2075	-175	1400	500	3725	65	38.5	299	-175	13	47250	1.1%	-13.3%	54625	25175	8.2%	3.9%
1000	-1960	1650	-20	-3320	-7140	8700	51	56.9	339	-772	3	2700	-264.4%	-13.3%	-27310	40560	-71.8%	3.9%
3925	-26350	-5350	-5150	19475	-3325	43400	333	31.8	1817	-862	11	23625	-14.1%	-14.1%	123725	89800	45.2%	45.2%
-244	-188	-2175	-806	150	-10013	10444	31	38.7	1328	-1365	3	5400	-185.4%	-14.1%	150694	48900	131.3%	13.9%
0	1575	-1113	-2138	50	-8100	12600	29	37.9	1185	-1173	6	6000	-135.0%	-14.1%	53963	34513	42.3%	13.9%
-2310	-1580	-2570	-6810	-2230	-8200	26630	32	37.5	4626	-3186	4	30000	-27.3%	-14.1%	114670	52510	18.0%	13.9%
3388	-2375	0	4900	7738	7225	6425	23	43.5	2593	-1440	3	6300	114.7%	-14.1%	16713	42200	12.5%	13.9%
-4813	11825	-9063	4775	5650	-2075	18825	29	37.9	5375	-3396	4	21000	-9.9%	-14.1%	-3488	51825	-0.8%	13.9%
1720	-840	0	1980	850	-2940	6650	28	28.6	955	-530	6	3300	-89.1%	-14.1%	-3890	21680	-5.6%	13.9%
1565	45	1450	-195	-820	8070	3000	24	50.0	1343	-671	3	3000	269.0%	-14.1%	-7130	38305	-11.2%	13.9%
1240	-300	1704	64	944	-2168	8012	33	36.4	1012	-682	6	2700	-80.3%	-14.1%	-17492	26292	-30.6%	13.9%
0	-350	-475	-600	200	-1975	2175	19	26.3	170	-202	6	2100	-94.0%	-14.1%	-20875	22125	-46.8%	13.9%
-930	1630	1760	-3120	5640	8530	3120	24	54.2	1605	-1123	3	2700	315.9%	-14.1%	-40700	56990	-71.2%	13.9%
-1500	120	-390	225	0	-6145	7780	13	30.8	988	-1123	6	2400	-256.0%	-14.8%	19900	8145	56.2%	-4.3%
-540	5090	4840	630	0	2410	8290	15	33.3	3020	-1267	7	11250	21.4%	-14.8%	18760	11270	11.3%	-4.3%
-1181	-3206	0	3319	-1125	-3413	5606	13	38.5	1305	-1244	3	5400	-63.2%	-14.8%	6713	35531	8.4%	-4.3%
-1750	1800	0	0	0	-3300	6175	8	37.5	2221	-1993	3	21000	-15.7%	-14.8%	-27188	30575	-8.8%	-4.3%
0	0	1810	-310	3770	3750	3020	12	33.3	2090	-575	6	2700	138.9%	-14.8%	-6810	25920	-17.1%	-4.3%
0	-1263	175	-413	0	275	1600	8	50.0	938	-869	2	6000	4.6%	-14.8%	-19750	27975	-22.3%	-4.3%
0	0	0	0	481	-1394	1875	3	33.3	481	-937	2	4200	-33.2%	-14.8%	-25050	31069	-40.4%	-4.3%
7625	-2350	-2250	-6375	-8950	-7350	24025	54	18.5	3988	-1072	10	47250	-15.6%	-15.6%	19488	61900	4.3%	4.3%
4090	420	-195	-145	240	-515	7415	28	50.0	891	-928	3	3300	-15.6%	-15.6%	5070	16210	12.6%	12.6%
1945	-3995	2685	765	0	-540	3995	2	50.0	1798	-2338	2	3450	-15.7%	-15.7%	-540	3995	-15.7%	-15.7%
0	630	0	0	4900	5560	1490	12	58.3	1197	-562	3	3300	168.5%	-15.9%	42830	31080	61.3%	1.8%
0	1400	0	0	11913	11775	5150	12	50.0	3333	-1371	3	6300	186.9%	-15.9%	23875	22125	17.9%	1.8%
388	4325	0	-2550	3475	225	9188	16	37.5	2356	-1391	4	21000	1.1%	-15.9%	35225	45525	7.9%	1.8%
0	-650	1850	0	-455	3940	2205	14	42.9	1665	-758	3	3000	131.3%	-15.9%	2885	29120	4.5%	1.8%
-300	150	-125	-575	-275	-2475	2475	17	5.9	300	-174	11	2100	-117.9%	-15.9%	1600	9000	3.6%	1.8%
0	-1270	-13760	-14500	-5430	-56750	66040	34	23.5	5151	-3764	9	30000	-189.2%	-15.9%	-11850	128770	-1.9%	1.8%
1775	2763	275	-913	6675	35525	7275	15	60.0	5533	-2379	3	6000	592.1%	-15.9%	-5300	56025	-4.2%	1.8%
1330	3990	-360	-820	5670	2960	8920	22	31.8	2210	-833	5	2700	109.6%	-15.9%	-8480	29420	-14.8%	1.8%
-169	-2363	-1781	1838	38	-8700	10725	20	30.0	1031	-1063	7	5400	-161.1%	-15.9%	-23513	64275	-20.6%	1.8%
-1292	-3056	3468	0	1928	-5196	12024	21	19.0	1839	-737	16	2700	-192.4%	-15.9%	-26380	35692	-46.2%	1.8%
0	-3690	-4855	0	0	-11500	11500	9	22.2	1850	-2170	3	3000	-383.3%	-16.4%	38605	30035	84.4%	11.4%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6) 2002	2003	2004	2005	2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
	Black or White	124		Euro C	12/98	8463	8500	7400	-3062	-1549	-1075	-1450	1038	-1400	0	2000	-2538
	Black or White	124		Euro$	05/90	1675	-700	400	450	-550	-575	0	0	0	0	0	0
	Black or White	124		H Oil	05/90	-13398	-16081	1029	22580	4763	0	-340	0	8005	0	-2440	0
	Black or White	124		B Pound	05/90	663	2963	4906	-7332	7019	0	-2656	0	-2575	0	938	-2638
	Black or White	124		Cattle	05/90	-580	9540	-4468	1892	-3748	0	-1148	0	1048	0	376	0
196	Dynamic MovAvgCross	303		Crude	8/99	-470	2560	21610	830	-10040	-3700	-1390	6890	0	1670	-2720	-210
	Dynamic MovAvgCross	303		S Franc	8/99	1524	-1813	5749	-6188	1512	0	-3213	-650	250	0	13	0
	Dynamic MovAvgCross	303		Nat Gas	8/99	10630	-1630	10830	-32540	-41760	8860	0	-9320	560	-2120	0	6360
	Dynamic MovAvgCross	303		T Note	8/99	5130	-5910	9090	-8400	1040	0	-980	-360	-240	-890	220	0
	Dynamic MovAvgCross	303		Bonds	8/99	-60	-3560	7750	-4430	7420	0	-1670	-300	-260	-2800	-1670	0
	Dynamic MovAvgCross	303		Jap Yen	8/99	11300	-6863	-16140	-225	-10713	0	-3363	238	-1025	-1863	3300	0
	Dynamic MovAvgCross	303		Cotton	8/99	-8230	-5335	-4590	1980	1265	-625	-75	-1200	210	3060	0	2130
197	Aberration	207		Cotton	12/93	-2620	-5470	7105	-6290	-240	-625	0	0	0	1925	0	-2070
	Aberration	207		Euro C	12/98	5049	13138	5162	224	-6739	0	-4863	0	0	0	-1400	-1413
	Aberration	207		T Notes	12/93	7200	-10960	-2890	-8860	2440	-1390	0	-1860	0	0	130	0
	Aberration	207		Crude	12/93	-3090	20	8820	-4570	-5410	780	0	2880	0	0	0	0
	Aberration	207		S Franc	12/93	2037	-2687	3412	-1375	-9439	0	-3213	0	0	0	0	0
	Aberration	207		Coffee	12/93	-8213	-9450	-5719	8851	-2532	0	-2719	0	0	3356	0	-3863
	Aberration	207		B Pound	12/93	4938	-2064	6418	-5201	4382	0	0	-275	-2850	0	-813	-775
198	Qtech S&P	568		Mini S&P	9/06	n/a	n/a	n/a	n/a	625	463	763	788	-2325	2750	1888	-3900
199	Elsie	521		Live Cattle	11/05	n/a	n/a	n/a	0	2923	0	0	0	4534	-635	-2215	0
200	Sentive Yen System	248		Jap Yen	1/96	3899	-4637	-10739	3061	-5989	-1488	0	13	-700	-588	1938	-413
201	Andromeda	364		Euro C	12/01	4474	20701	5637	12875	-10089	0	-4863	0	0	0	1400	-1363
	Andromeda	364		T Note	12/01	5170	-1680	220	-4460	1610	-1130	0	-1090	0	-620	540	0
	Andromeda	364		Crude	12/01	2130	-2320	2760	-3730	5950	0	0	0	0	0	0	0
	Andromeda	364		Jap Yen	12/01	5388	-2501	-2176	7149	-7813	0	0	300	-1250	0	1500	0
	Andromeda	364		H Oil	12/01	-2016	-2398	2007	0	0	0	0	0	0	0	0	0
	Andromeda	364		Corn	12/01	875	-4852	5839	-2614	774	0	0	1663	-1125	-250	0	-775
	Andromeda	364		Coffee	12/01	-3769	-8625	-7875	10500	2962	0	-2719	0	0	3356	0	-3863
	Andromeda	364		Cotton	12/01	-5930	-5715	-2650	-4290	2365	-525	0	-875	0	2250	0	-1595
202	SP \ U	232		S&P	9/95	-11400	9350	-5825	-18350	-1775	-4725	-4375	5975	3275	-2625	-7425	7875
203	Fujiko.N	524	*	Mini S&P	12/05	n/a	n/a	n/a	-1250	-4325	-763	600	863	-238	775	-1350	-1063
204	GearedUpMk1	401		Aussie $	9/02	-2840	-4010	-9330	2190	-430	-810	-840	230	-880	1360	310	-1020
	GearedUpMk1	401		Jap Yen	9/02	588	-6651	-1177	-8676	3225	1275	2100	-1425	425	-288	-450	1038
	GearedUpMk1	401		S&P	9/02	4075	-12650	-23525	-32850	-25800	-5575	-5250	-3125	-3400	-950	-3100	1750
	GearedUpMk1	401		B Pound	9/02	1132	-4094	-9876	-1905	4951	-1613	1600	-1319	-2350	0	-369	125
	GearedUpMk1	401		Euro C	9/02	1513	3389	-19801	23	-9838	-1488	2975	-1488	-2188	-1075	-3375	175
	GearedUpMk1	401		T Note	9/02	4690	-2730	-560	-3680	-3710	-1030	680	430	-940	-510	-190	1450
	GearedUpMk1	401		S Franc	9/02	763	-7150	-11813	1201	-238	-300	938	1225	-2338	-2050	-1488	-400
	GearedUpMk1	401		Euro$	9/02	75	-3200	-3425	-3875	-4225	-375	-325	-425	-650	-350	-450	-475
205	GK Universal Trader I	550		Soybeans	3/06	n/a	n/a	n/a	n/a	375	-1125	0	0	1013	0	0	0
	GK Universal Trader I	550		Copper	3/06	n/a	n/a	n/a	n/a	31650	0	0	6475	0	0	-6638	0
	GK Universal Trader I	550		Jap Yen	3/06	n/a	n/a	n/a	n/a	-1025	0	0	1800	0	0	0	0
	GK Universal Trader I	550		Nat Gas	3/06	n/a	n/a	n/a	n/a	690	0	3365	0	0	0	0	0
	GK Universal Trader I	550		Nasdaq	3/06	n/a	n/a	n/a	n/a	-4100	-5000	0	-9100	0	0	0	6625
	GK Universal Trader I	550		T Note	3/06	n/a	n/a	n/a	n/a	-1604	0	0	-1091	0	0	0	0
	GK Universal Trader I	550		Coffee	3/06	n/a	n/a	n/a	n/a	56	0	0	0	0	1931	-750	0
	GK Universal Trader I	550		Feeder Cattle	3/06	n/a	n/a	n/a	n/a	-1210	-1860	0	-3560	0	0	0	0
206	Anticipation IV	574		Coffee	1/06	n/a	n/a	n/a	n/a	20757	563	3338	1106	-113	2606	-4069	-1594
207	Anomaly 1	380		Euro C	3/02	5713	12875	2975	9563	-12050	-2175	-2175	0	0	0	75	-2175
	Anomaly 1	380		Nat Gas	3/02	-5925	9360	-5020	5260	8250	1500	3100	-2175	0	0	-2175	0
	Anomaly 1	380		Bonds	3/02	4963	-7819	850	-2363	63	2425	0	0	-2200	0	0	2425
	Anomaly 1	380		Silver	3/02	-330	-3890	760	-960	3240	-2175	-2175	0	-2175	0	0	0
	Anomaly 1	380		Live Hogs	3/02	11058	-6525	-677	1250	-6900	0	0	0	0	0	0	0
	Anomaly 1	380		Cotton	3/02	-5665	225	7685	-9480	-2175	0	0	0	0	0	0	5325
	Anomaly 1	380		Soymeal	3/02	-135	-125	2830	-975	-2450	-1825	0	0	1825	0	0	-2175
	Anomaly 1	380		Coffee	3/02	-5231	-6525	-10069	6375	-8044	-2175	-3694	0	0	0	3150	-2175
208	DCB Coffee	543		Coffee	12/05	n/a	n/a	n/a	0	-4106	0	56	469	-75	0	-600	956
209	QUAD	42		S&P	12/87	53425	-11150	-32700	-12075	2725	2600	-6850	1275	-5750	-3750	400	2975
	QUAD	42		Bonds	12/87	-10720	-2230	8500	-5070	-11950	-1310	-420	970	-3100	-820	-1640	1830
210	24.Fujiko	548	*	Mini S&P	3/06	n/a	n/a	n/a	n/a	-1138	-800	550	150	-200	900	-950	800
211	Longrifle	451		Mini S&P	1/04	n/a	n/a	-2500	-1763	-1775	-663	-125	1788	-388	38	-1175	-638
212	Black Crusader UD Mini	579		Mini S&P	1/07	n/a	n/a	n/a	n/a	n/a	n/a	-663	1375	-1563	-450	-188	-138
	Black Crusader UD Mini	579		Mini Nasdaq	1/07	n/a	n/a	n/a	n/a	n/a	n/a	-185	580	-545	235	-525	-280
	Black Crusader UD Mini	579		Mini Russell	1/07	n/a	n/a	n/a	n/a	n/a	n/a	-1065	2155	-1300	-695	-1110	-240
213	RC Courage	592	*	Mini S&P	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-875
	RC Courage	592	*	S&P	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-8450
214	Anomaly 2	381		Euro C	3/02	3625	13063	8288	13775	-11025	-2175	-2175	0	0	0	1513	-2000
	Anomaly 2	381		Silver	3/02	1015	-4240	3900	-920	8240	-2175	-2175	0	-2175	0	0	0
	Anomaly 2	381		Soymeal	3/02	890	2125	5580	-1660	-1725	-1545	0	0	940	0	0	-2175
	Anomaly 2	381		Nat Gas	3/02	-5925	7185	-5020	5260	6075	1500	3100	-2175	0	0	-2175	0
	Anomaly 2	381		Bonds	3/02	4638	-3713	500	-8438	763	2425	0	0	-2200	0	0	2425
	Anomaly 2	381		Live Hogs	3/02	5733	-4225	-2127	-275	-1825	0	0	-1175	0	0	0	0

					<------------------ All Statistics Based On Last 12 Months Performance ----------------->													Combined
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
0	-1075	0	0	9125	4625	4500	10	40.0	3041	-1257	3	6300	73.4%	-16.4%	27638	10425	47.9%	11.4%
-325	-800	0	-1075	-600	-3375	3375	8	0.0	0	-422	8	2100	-160.7%	-16.4%	8175	6025	21.8%	11.4%
2234	0	273	0	7518	15250	3835	7	57.1	5415	-2129	1	15000	101.7%	-16.4%	8959	60274	3.3%	11.4%
0	-4450	0	0	2263	-9119	11381	8	37.5	1067	-2464	3	4200	-217.1%	-16.4%	-14200	40588	-19.0%	11.4%
-1072	0	-1076	0	548	-1324	2148	7	42.9	657	-825	2	2550	-51.9%	-16.4%	-11676	18244	-25.7%	11.4%
0	-2150	-7160	14900	-1860	4270	12240	14	42.9	4397	-2769	3	11250	38.0%	-16.7%	14200	25740	15.0%	-10.3%
-1625	200	-1813	0	5750	-1088	6838	10	40.0	1756	-1352	2	4200	-25.9%	-16.7%	425	17138	1.2%	-10.3%
0	15470	0	-3040	-11770	5000	14810	13	46.2	7382	-5624	2	30000	16.7%	-16.7%	-8590	115520	-3.4%	-10.3%
-1220	1880	0	-3030	3230	-1390	4620	12	25.0	2023	-829	6	1800	-77.2%	-16.7%	-2780	12780	-18.3%	-10.3%
-860	1800	0	-4340	4070	-6030	10100	12	25.0	2223	-1411	6	2700	-223.3%	-16.7%	-5770	14500	-25.4%	-10.3%
0	-188	0	-2125	-2850	-7875	9113	10	40.0	1663	-2421	2	6000	-131.3%	-16.7%	-26063	45675	-51.6%	-10.3%
0	-2925	-4925	0	1605	-2745	8175	19	42.1	1140	-1078	4	3000	-91.5%	-16.7%	-22450	27030	-88.9%	-10.3%
0	-3125	0	0	0	-3895	5195	4	25.0	1925	-1940	2	3000	-129.8%	-17.0%	28715	13915	67.6%	22.0%
0	-3888	0	0	8825	-2738	11563	5	20.0	8825	-2891	4	6300	-43.5%	-17.0%	31713	23575	54.9%	22.0%
-1490	-190	0	0	4900	100	4800	6	33.3	2515	-1231	2	1800	5.6%	-17.0%	9050	23680	35.5%	22.0%
0	-2420	0	17050	-1860	16430	2420	5	60.0	6903	-2140	1	11250	146.0%	-17.0%	47540	30930	29.8%	22.0%
-1750	0	0	0	5025	63	4963	3	33.3	5025	-2477	2	4200	1.5%	-17.0%	2688	20788	4.5%	22.0%
0	-2606	0	-3019	0	-8850	9488	5	20.0	3356	-3052	3	5400	-163.9%	-17.0%	2756	67744	3.6%	22.0%
0	-1888	0	0	-656	-7256	7256	6	0.0	0	-1209	6	4200	-172.8%	-17.0%	-9969	18488	-16.8%	22.0%
-663	-338	-2775	563	950	-1838	8400	105	66.7	372	-798	3	9450	-19.4%	-19.4%	-1675	8400	-14.2%	-14.2%
-265	0	375	0	-2295	-501	5035	7	42.9	1636	-1354	3	2550	-19.6%	-19.6%	2422	5035	45.6%	45.6%
-575	1363	-438	-2100	1725	-1263	2988	17	41.2	880	-743	3	6000	-21.1%	-21.1%	-12738	27250	-17.6%	-17.6%
0	-3888	0	0	11075	2363	8713	5	40.0	6238	-3371	2	6300	37.5%	-22.6%	35963	18800	93.8%	1.4%
-1490	910	0	0	4900	2020	3790	8	37.5	2117	-866	4	1800	112.2%	-22.6%	4010	9720	36.6%	1.4%
0	-1850	0	0	0	-1850	1850	1	0.0	0	-1850	1	11250	-16.4%	-22.6%	2940	14780	4.3%	1.4%
-1863	-1838	0	0	3200	50	3700	6	50.0	1667	-1650	2	6000	0.8%	-22.6%	100	14125	0.3%	1.4%
0	0	0	0	0	0	0	0	0.0	0	0	0	15000	0.0%	-22.6%	-2407	13012	-2.6%	1.4%
0	725	-1725	0	-275	-1763	3425	8	37.5	1021	-965	3	1500	-117.5%	-22.6%	-1738	6863	-19.0%	1.4%
0	-2606	0	-3019	0	-8850	9488	5	20.0	3356	-3052	3	5400	-163.9%	-22.6%	-15656	20363	-47.7%	1.4%
0	-2925	0	0	355	-3315	4520	7	42.9	1277	-1789	2	3000	-110.5%	-22.6%	-19010	19365	-104.2%	1.4%
-250	0	-2300	2500	-8600	-10675	11350	50	54.0	1598	-2340	5	47250	-22.6%	-22.6%	110688	46625	18.9%	18.9%
-1625	75	-1013	1538	1100	-1100	5625	198	42.9	300	-235	7	4725	-23.3%	-23.3%	-5913	9200	-62.6%	-62.6%
3970	5930	3060	-1140	-120	10050	2300	30	43.3	1480	-539	5	3450	291.3%	-23.6%	-3560	19330	-19.7%	-50.1%
763	-3713	-488	-88	3538	2688	5175	30	36.7	1243	-579	5	6000	44.8%	-23.6%	-11275	17425	-35.8%	-50.1%
9950	-6525	-6475	9675	-7750	-20775	24750	38	28.9	4098	-2435	5	47250	-44.0%	-23.6%	-105950	125100	-42.7%	-50.1%
4031	-1519	-1825	-825	-863	-4925	5031	30	30.0	835	-592	5	4200	-117.3%	-23.6%	-13106	18200	-59.4%	-50.1%
-375	2750	4913	-2088	3363	2100	8675	36	36.1	1300	-643	10	6300	33.3%	-23.6%	-21125	38825	-62.9%	-50.1%
-570	-860	-220	160	320	-1280	2840	40	30.0	573	-291	7	1800	-71.1%	-23.6%	-6240	12860	-66.0%	-50.1%
100	813	-688	213	2125	-1850	6275	34	29.4	829	-422	11	4200	-44.0%	-23.6%	-18788	23825	-85.2%	-50.1%
-200	150	-775	250	-175	-3800	3900	51	21.6	98	-122	28	2100	-181.0%	-23.6%	-18075	18775	-161.4%	-50.1%
800	0	0	0	6125	6813	1125	4	75.0	2646	-1126	1	2400	283.9%	-25.6%	8313	1125	197.9%	2.6%
0	-4638	0	0	-10513	-15313	21788	4	25.0	6475	-7263	3	15000	-102.1%	-25.6%	16338	21788	62.2%	2.6%
2525	0	-3000	0	1575	2900	3000	4	75.0	1967	-3001	1	6000	48.3%	-25.6%	1875	3738	17.9%	2.6%
0	-95	0	-7025	0	-3755	7120	3	33.3	3365	-3557	2	30000	-12.5%	-25.6%	-3065	13440	-5.8%	2.6%
-450	0	0	0	-450	-8375	14100	5	20.0	6625	-3750	2	45000	-18.6%	-25.6%	-7475	14100	-9.5%	2.6%
1253	0	0	-1825	2894	1231	1825	4	50.0	2074	-1459	1	1800	68.4%	-25.6%	-373	3267	-11.8%	2.6%
0	0	0	-4313	0	-3131	5063	3	33.3	1931	-2529	2	5400	-58.0%	-25.6%	-3075	7106	-32.5%	2.6%
-3600	0	0	800	0	-8220	9020	4	25.0	800	-3007	3	3300	-249.1%	-25.6%	-7570	10820	-131.1%	2.6%
-1894	-131	-7031	4575	1238	-1406	14756	92	38.0	867	-556	12	5400	-26.0%	-26.0%	18788	14756	181.5%	181.5%
-2175	-2175	0	0	8575	-2225	10800	7	28.6	4325	-2178	3	6300	-35.3%	-26.2%	19025	22525	51.8%	-5.9%
-2175	-4350	6175	-2175	-2175	-4450	13050	12	25.0	5042	-2175	6	30000	-14.8%	-26.2%	5975	22420	3.4%	-5.9%
-2200	0	0	0	6144	6594	2200	5	60.0	3665	-2201	1	2700	244.2%	-26.2%	-138	16156	-0.9%	-5.9%
0	3775	0	-2175	-255	-5180	6525	7	28.6	2848	-2177	3	18000	-28.8%	-26.2%	-4185	13050	-4.0%	-5.9%
0	-2175	0	0	3205	1030	2175	2	50.0	3205	-2175	1	2700	38.1%	-26.2%	-764	15102	-4.9%	-5.9%
0	-2175	0	0	-2175	975	4350	3	33.3	5325	-2171	2	3000	32.5%	-26.2%	-8435	13830	-48.2%	-5.9%
-2175	0	0	-2175	775	-5750	6525	6	33.3	1300	-2086	3	1650	-348.5%	-26.2%	-4780	9950	-49.7%	-5.9%
0	0	0	-2175	-2175	-9244	9244	7	14.3	3150	-2066	3	5400	-171.2%	-26.2%	-30563	30563	-97.0%	-5.9%
0	-2700	413	0	0	-1481	2888	15	73.3	245	-1042	2	5400	-27.4%	-27.4%	-5588	6094	-51.7%	-51.7%
-1950	3975	-5000	2150	225	-9700	23800	109	46.8	1718	-1679	8	47250	-20.5%	-27.6%	86963	86725	9.1%	5.5%
490	-1050	-140	-70	1160	-4100	7090	118	43.2	315	-301	11	2700	-151.9%	-27.6%	-30800	66010	-56.1%	5.5%
-1988	838	-1288	1188	-538	-1338	4350	226	41.6	321	-239	8	4725	-28.3%	-28.3%	-1675	5425	-20.3%	-20.3%
-900	-88	-175	725	-1150	-2750	3750	64	34.4	265	-204	11	9450	-29.1%	-29.1%	-8125	8125	-21.5%	-21.5%
-525	-3225	800	-263	3075	-1763	6638	51	37.3	563	-390	7	9450	-18.7%	-31.3%	-1763	6638	-18.7%	-31.3%
-340	-1920	-130	-1815	1980	-2945	5320	49	53.1	216	-373	5	9000	-32.7%	-31.3%	-2945	5320	-32.7%	-31.3%
-2180	-6425	-130	3095	4300	-3595	13095	49	49.0	668	-786	4	8100	-44.4%	-31.3%	-3595	13095	-44.4%	-31.3%
200	2750	-413	-838	-413	413	3100	98	37.8	405	-239	6	4725	8.7%	-31.7%	413	3100	8.7%	-31.7%
900	9275	-1975	-7100	-2050	-9400	19925	97	48.5	1411	-1517	5	23625	-39.8%	-31.7%	-9400	19925	-39.8%	-31.7%
-2175	-2175	0	0	8575	-613	9188	7	28.6	5044	-2143	3	6300	-9.7%	-32.4%	29288	19975	79.7%	-1.8%
0	3775	0	-2175	-255	-5180	6525	7	28.6	2848	-2177	3	18000	-28.8%	-32.4%	4990	11330	4.8%	-1.8%
-2175	0	0	-2175	775	-6355	7800	7	28.6	1495	-1870	4	1650	-385.2%	-32.4%	400	8970	4.2%	-1.8%
-2175	-4350	6175	-2175	-2175	-4450	13050	12	25.0	5042	-2175	6	30000	-14.8%	-32.4%	1625	24595	0.9%	-1.8%
-2200	0	0	0	6144	6594	2200	5	60.0	3665	-2201	1	2700	244.2%	-32.4%	-2081	15963	-13.2%	-1.8%
-1975	0	0	0	2925	-225	3150	3	33.3	2925	-1573	2	2700	-8.3%	-32.4%	-2944	14252	-18.7%	-1.8%

WWW.TRADING-SOFTWARE-COLLECTION.COM

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)											
						2002	2003	2004	2005	2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
	Anomaly 2	381		Cotton	3/02	-5830	500	5590	-8850	1180	-395	0	0	0	0	2820	-1645
	Anomaly 2	381		Coffee	3/02	-3881	-7350	-9150	7181	-8044	-2175	-3806	0	0	0	3150	-2175
215	Delphi Universal II Day	594	*	Mini Russell	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	110
216	Trend One	299		Bonds	4/99	7270	9210	8980	6840	-680	-1680	0	3500	-930	270	920	0
	Trend One	299		Euro C	4/99	-4150	20963	6299	5550	1763	-2288	-4675	2850	-3238	0	5188	-5663
	Trend One	299		Jap Yen	4/99	6451	1162	362	5125	-14902	-1488	0	1738	-525	-1013	2325	0
	Trend One	299		S Franc	4/99	-2788	3063	8925	-17338	1638	0	-3238	100	-1250	-2713	-125	0
	Trend One	299		Coffee	4/99	-6263	-9150	6057	-7238	11005	-1913	-1931	2231	-3881	-150	-1125	1819
217	AxSym	425	*	Mini S&P	3/03	n/a	788	-17388	1775	-8150	-200	-1525	-2738	-888	0	500	2675
218	Black Gold - Petrol	560		Crude	11/05	n/a	n/a	n/a	1675	5550	0	5765	0	-3445	0	0	0
219	Spectrum	438	*	S&P	8/03	n/a	1425	2475	-1175	5500	0	700	-950	700	-2975	6425	3975
	Spectrum	438	*	Nasdaq	8/03	n/a	-1350	3550	-4550	400	0	300	1600	100	-2225	3975	-2175
	Spectrum	438	*	Russell 2K	8/03	n/a	8475	650	-3475	-750	0	-5625	3050	900	-5100	8675	-4825
	Spectrum	438	*	SP Midcap	8/03	n/a	3400	3000	-6625	2500	0	-1825	475	-4650	-4450	4150	9200
220	JJ	334		Euro$	1/01	1805	-763	-1170	308	-1083	-138	0	363	-313	0	-8	-238
221	%C DayBreaker	405	*	S&P	10/02	11325	33500	11550	-10675	21375	2375	-2050	6525	3475	1825	-2400	-300
222	Advent	365		O. Juice	1/02	-585	5378	2701	-3009	6998	413	-1823	-1575	0	1238	0	3803
	Advent	365		Crude	1/02	-4170	-9220	-850	-10360	-4240	770	0	1400	-1910	-160	0	2500
	Advent	365		Nat Gas	1/02	16630	230	-21910	-5640	34210	9560	-11140	-5080	-5070	-5080	0	4320
	Advent	365		S Franc	1/02	1237	874	1173	-939	-7989	0	-4525	0	0	0	-1525	0
	Advent	365		T Note	1/02	4450	3890	5300	-15390	-6660	0	-2320	-1700	0	0	2130	0
	Advent	365		Coffee	1/02	-3976	-13125	2419	13370	-13200	0	0	-2550	-2925	0	0	0
	Advent	365		Cotton	1/02	-4470	-5585	-5850	-4935	-1345	-525	-500	-1075	0	3210	-1045	3575
	Advent	365		Jap Yen	1/02	-4938	-10452	-11901	7249	-10626	-3425	0	-263	0	-1813	2400	0
223	Axiom Index	469		Mini Midcap	4/04	n/a	n/a	7250	12125	-5015	-2705	-2380	375	2040	-360	120	800
	Axiom Index	469		Mini Russell	4/04	n/a	n/a	430	905	-7990	-3200	-1770	175	1920	350	-485	-385
224	Basis	269		Bonds	1/98	4910	3020	7350	-9440	8640	-3110	0	-90	0	-2560	1020	0
	Basis	269		T Notes	1/98	-5200	2830	6620	-950	-1100	-1420	0	-780	-440	-1570	850	0
	Basis	269		$ Index	1/98	5090	10530	6170	-30	-930	0	-3270	910	0	-2350	-280	-170
	Basis	269		S Franc	1/98	5124	-1113	4288	8013	-1525	0	-3375	-2150	0	0	-963	-988
	Basis	269		H Oil	1/98	-7274	1856	8785	0	0	0	0	0	0	0	0	-2285
	Basis	269		B Pound	1/98	1556	5056	9499	-281	-1776	0	0	-275	-2875	0	925	-1500
	Basis	269		Cotton	1/98	940	5845	1890	-3700	-1255	-1020	0	-1435	0	2425	0	-2470
225	CTS Crash Control	511		Russell 2K	10/05	n/a	n/a	n/a	8200	43425	0	0	11200	-6550	0	2800	0
	CTS Crash Control	511		SP Midcap	10/05	n/a	n/a	n/a	19875	24500	0	0	22400	-9325	0	0	-4400
	CTS Crash Control	511		Nasdaq	10/05	n/a	n/a	n/a	4000	-7755	0	4255	0	-3395	0	0	0
	CTS Crash Control	511		S&P	10/05	n/a	n/a	n/a	-25975	21725	0	6275	0	-4700	0	0	5925
226	R-Levels	186	*	S&P	7/93	23375	32500	-325	-5700	-14100	150	725	4075	7125	-650	2650	-1025
227	MesaMAX	412	*	S&P	3/02	14250	7575	-400	5350	1600	-1375	3125	-775	300	4075	3300	3500
228	Top Ten System	228		Coffee	1/94	-5458	-14871	4371	-2419	-1256	225	-2081	2213	2400	3056	-2438	-2081
	Top Ten System	228		Jap Yen	1/94	7951	-1363	-8113	4838	-15588	-1300	0	-700	-1675	-1100	3050	13
	Top Ten System	228		T Notes	1/94	-1010	-3150	9200	-400	-380	-590	-960	-950	-80	-1330	870	840
	Top Ten System	228		Cotton	1/94	-2990	450	520	-1310	80	25	510	-475	-160	3050	-295	-475
	Top Ten System	228		Sugar	1/94	1367	-3461	-6686	1311	4390	-1747	-694	-347	0	762	-56	246
	Top Ten System	228		S Franc	1/94	-5740	3901	-3177	-12638	-6000	-1550	-1863	-1288	13	0	1375	1175
	Top Ten System	228		B Pound	1/94	4975	3244	-12731	-7258	-6570	-769	-63	-2375	-4900	-75	125	-3400
229	STC S&P DayTrade	258	*	S&P	4/97	45950	10225	17925	-7025	-7150	1100	1200	2025	1650	-750	-175	-7950
230	Grand Cayman System	177		Bonds	8/92	-770	2830	3050	-3000	4700	0	-4000	-2610	-640	-3140	1100	0
	Grand Cayman System	177		Jap Yen	8/92	3037	-6262	-14025	-4863	-2576	0	0	3525	-2713	0	0	0
	Grand Cayman System	177		Cotton	8/92	-5885	-10955	11010	-3480	2840	0	0	-1100	0	3210	0	-2425
	Grand Cayman System	177		Euro $	8/92	675	-825	-850	-725	-575	-375	0	0	-175	0	0	0
	Grand Cayman System	177		Sugar	8/92	-471	135	-223	1625	4323	0	0	0	0	0	0	0
	Grand Cayman System	177		Cattle	8/92	-200	4156	-7580	1888	-3752	-1004	-240	0	1656	0	-1804	0
	Grand Cayman System	177		B Pound	8/92	4825	-2513	-1795	-7144	-1469	0	0	0	0	0	0	0
231	GK-Interest Trader	348		T Note	2/01	5220	2130	-6380	-6910	3200	0	-2420	-1870	0	0	-930	0
	GK-Interest Trader	348		Bonds	2/01	-3220	5090	-8200	-30	1170	0	-4860	-3620	0	-2390	1400	0
232	RC Advance ++	570	*	S&P	12/06	n/a	n/a	n/a	n/a	125	125	-3975	-3375	-2125	3375	-1825	-4875
	RC Advance ++	570	*	Mini S&P	12/06	n/a	n/a	n/a	n/a	125	125	-575	-763	-475	338	-425	-2288
233	STO-X	347		Cotton	1/01	-7320	-4025	5030	-3435	-90	-75	-890	-700	-135	3080	0	1655
	STO-X	347		Euro C	1/01	5061	8387	3225	-2102	-9189	0	-4863	-2563	-1738	0	2725	-1413
	STO-X	347		Jap Yen	1/01	4650	-3626	-8813	14275	-9553	-2338	0	313	-1250	-3275	2713	0
	STO-X	347		S Franc	1/01	3201	-1800	-3476	-6888	-6975	0	-1600	-2313	-263	0	-225	0
	STO-X	347		Coffee	1/01	-9075	-8457	-3131	2213	-5513	0	-3375	-713	0	5681	0	-5363
	STO-X	347		B Pound	1/01	3838	-3601	4162	-10832	-4696	0	0	-275	-2850	0	1125	-663
	STO-X	347		Bonds	1/01	-13430	-9580	3300	-3870	5380	-2520	0	-1290	0	-1330	690	0
234	DCS II	111		Jap Yen	01/90	6787	-11475	-14064	2325	-11852	-3875	0	1088	0	-3563	1375	0
	DCS II	111		Coffee	01/90	-4501	-4519	-4706	6226	-13182	0	-2719	-731	0	5681	0	-6206
	DCS II	111		S Franc	01/90	1963	-6050	5150	-4826	-6326	0	-4650	-1150	0	0	-2525	0
	DCS II	111		Sugar	01/90	1601	-3068	-1725	1366	9599	0	0	-291	0	1400	-437	-594
	DCS II	111		Bellies	01/90	-9216	-9668	-652	8152	-9856	0	-2232	-104	-888	0	0	3156
235	Profit Quest	231		$ Index	9/95	-5990	2170	-3430	-7130	-60	-530	-770	750	-1930	-780	-780	-570
236	Aberration Plus	300		Euro C	3/99	5487	5662	5162	2762	-6026	0	-3725	0	0	0	-1400	-1413
	Aberration Plus	300		B Pound	3/99	3413	-1114	6468	-4164	3907	0	0	-800	0	0	-813	-775

					<------------------ All Statistics Based On Last 12 Months Performance ----------------->													
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Combined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	Combined %Chng Min.Req Cap.Since Release (22)
-1280	-1080	0	0	-1400	-2980	5405	6	16.7	2820	-1162	4	3000	-99.3%	-32.4%	-9995	15035	-57.1%	-1.8%
0	0	0	-2175	-2175	-9356	9356	7	14.3	3150	-2085	3	5400	-173.3%	-32.4%	-28425	28425	-90.2%	-1.8%
755	-760	-4140	1420	1270	-1345	5035	47	44.7	416	-388	11	4050	-33.2%	-33.2%	-1345	5035	-33.2%	-33.2%
-1110	3960	-770	-2360	6030	7830	3130	16	43.8	2394	-995	4	2700	290.0%	-33.7%	44820	9540	189.7%	24.4%
1488	-2400	-2600	2675	3988	-4675	11338	22	31.8	2630	-1538	6	6300	-74.2%	-33.7%	34900	19888	63.3%	24.4%
-375	3563	0	-4413	2238	2050	4413	12	41.7	2053	-1175	2	6000	34.2%	-33.7%	1588	25713	3.0%	24.4%
-813	-2938	-2213	0	6775	-6413	13188	16	18.8	2658	-1109	6	4200	-152.7%	-33.7%	-2063	28888	-5.6%	24.4%
-1519	-3900	-1406	3600	1088	-7088	11775	25	32.0	1432	-1091	6	5400	-131.3%	-33.7%	-26681	45581	-55.9%	24.4%
-2425	-3525	-388	-1850	2213	-8150	11650	423	39.2	298	-224	11	23625	-34.5%	-34.5%	-30925	35700	-27.1%	-27.1%
3085	-7135	0	-2375	0	-4105	9870	5	40.0	4425	-4318	2	11250	-36.5%	-36.5%	3120	12105	13.3%	13.3%
-10475	1725	1300	-1050	3875	3250	18400	17	52.9	2958	-2916	5	23625	13.8%	-39.0%	11475	18400	11.0%	-5.3%
-6325	1425	-300	-100	1825	-1900	10375	17	47.1	1450	-1502	5	22500	-8.4%	-39.0%	-3850	12725	-3.9%	-5.3%
-11125	-3550	1775	-350	2775	-13400	20150	17	41.2	2546	-3124	6	19500	-68.7%	-39.0%	-8500	29675	-9.9%	-5.3%
-12150	-1550	1900	-4600	-7950	-21450	25825	19	42.1	3000	-4131	5	20250	-105.9%	-39.0%	-19175	30600	-21.4%	-5.3%
-125	0	-763	390	0	-830	1445	10	20.0	376	-198	7	2100	-39.5%	-39.5%	1270	3870	8.6%	8.6%
-12675	-8675	-4275	1725	5050	-9400	28400	131	55.0	950	-1321	6	23625	-39.8%	-39.8%	55300	28400	44.6%	44.6%
0	1358	0	-6105	0	-2693	6105	8	50.0	1703	-2376	2	4200	-64.1%	-41.1%	8378	6105	33.2%	-27.6%
0	2910	0	21990	-1860	25640	2070	8	62.5	5914	-1310	2	11250	227.9%	-41.1%	-3970	48910	-5.9%	-27.6%
0	-1870	0	-15910	-3830	-34100	46800	17	29.4	6838	-5689	5	30000	-113.7%	-41.1%	-20140	79120	-11.2%	-27.6%
0	-900	-1838	0	5725	-3063	8788	6	33.3	2869	-2198	2	4200	-72.9%	-41.1%	-8700	27313	-34.5%	-27.6%
-1500	1600	0	0	4890	3100	4020	6	50.0	2873	-1840	2	1800	172.2%	-41.1%	-5310	26140	-49.2%	-27.6%
0	-3075	0	-3075	0	-11625	11625	4	0.0	0	-2906	4	5400	-215.3%	-41.1%	-26138	26138	-80.7%	-27.6%
0	-650	650	0	665	4305	2100	11	36.4	2318	-711	3	3000	143.5%	-41.1%	-17355	23760	-96.4%	-27.6%
-2075	1863	0	-1413	-3925	-8650	8650	9	22.2	2132	-1844	3	6000	-144.2%	-41.1%	-35888	38413	-99.7%	-27.6%
-1695	-280	-295	220	1580	-2580	5085	74	51.4	348	-440	5	6450	-40.0%	-42.7%	14485	10285	59.9%	13.6%
-300	-280	125	-480	700	-3630	5925	58	46.6	396	-463	4	8100	-44.8%	-42.7%	-7085	11845	-23.3%	13.6%
0	-420	0	-3270	5640	-2790	8430	10	40.0	2138	-1890	2	2700	-103.3%	-42.8%	15050	16600	55.3%	34.0%
0	-20	380	-230	4300	1070	4910	10	40.0	1765	-998	4	1800	59.4%	-42.8%	9750	12470	53.7%	34.0%
-600	760	0	0	4900	-100	5760	12	33.3	1720	-871	6	3300	-3.0%	-42.8%	17590	11230	52.9%	34.0%
-1600	-2325	0	0	6775	-4625	11400	12	25.0	2592	-1378	5	4200	-110.1%	-42.8%	20925	15225	49.4%	34.0%
0	0	0	0	0	-2285	2285	1	0.0	0	-2285	1	15000	-15.2%	-42.8%	42941	10487	28.4%	34.0%
0	1469	0	-319	794	-1781	3725	10	40.0	1030	-984	3	4200	-42.4%	-42.8%	9163	14525	21.6%	34.0%
0	-2725	0	0	1095	-4130	6230	11	36.4	1603	-1508	3	3000	-137.7%	-42.8%	1785	15100	5.9%	34.0%
-18200	-10175	0	0	-3525	-24450	35650	7	42.9	5950	-10587	2	39000	-62.7%	-45.1%	27175	35650	32.2%	2.8%
-15775	-9825	13300	0	-30300	-33925	56325	10	30.0	13850	-10782	3	40500	-83.8%	-45.1%	10450	56325	11.9%	2.8%
0	-11400	0	0	2050	-8490	14795	4	50.0	3153	-7398	2	45000	-18.9%	-45.1%	-12245	25125	-12.6%	2.8%
7850	75	0	0	-25950	-10525	25950	9	44.4	7506	-8097	3	47250	-22.3%	-45.1%	-14775	25975	-14.4%	2.8%
-6375	-10550	-5275	2150	-4100	-11100	26275	102	38.2	1249	-948	12	23625	-47.0%	-47.0%	103088	43075	29.8%	29.8%
2225	-2950	-12125	-3600	-7175	-11475	32900	74	44.6	1361	-1376	5	23625	-48.6%	-48.6%	18275	32900	13.3%	13.3%
0	1931	3319	-3900	-94	2550	4519	19	47.4	1565	-1155	4	5400	47.2%	-51.3%	46313	54263	60.9%	-5.9%
1150	3800	-450	-2125	2575	3238	5725	22	40.9	1493	-784	7	6000	54.0%	-51.3%	35000	33288	41.4%	-5.9%
300	1590	200	0	4640	4530	4360	17	47.1	1184	-550	6	1800	251.7%	-51.3%	3380	17320	13.3%	-5.9%
130	-175	-3075	-1580	-325	-2845	6950	19	36.8	1039	-842	6	3000	-94.8%	-51.3%	-510	34645	-1.2%	-5.9%
-78	-224	-437	-896	-437	-3909	3909	21	33.3	378	-468	4	2400	-162.9%	-51.3%	-10080	16005	-29.8%	-5.9%
-2200	-725	-2925	-1125	5225	-3888	9113	21	38.1	1130	-995	5	4200	-92.6%	-51.3%	-28438	49925	-48.1%	-5.9%
1513	-2306	-2250	-694	1656	-13538	15194	23	30.4	687	-1146	6	4200	-322.3%	-51.3%	-67950	72169	-114.9%	-5.9%
-2450	-6950	1750	3825	-6000	-12725	23875	111	37.8	1368	-1016	10	23625	-53.9%	-53.9%	144713	39100	56.5%	56.5%
0	-1110	0	0	6150	-4250	10540	8	37.5	2463	-2328	4	2700	-157.4%	-58.4%	56910	16710	135.3%	31.8%
0	-1838	0	0	3200	2175	4550	4	50.0	3363	-2276	2	6000	36.3%	-58.4%	77750	37500	83.2%	31.8%
0	-1320	0	0	-470	-2105	4215	6	33.3	2190	-1619	2	3000	-70.2%	-58.4%	31560	19935	67.5%	31.8%
-150	-750	0	-475	-150	-2075	2075	8	0.0	0	-259	8	2100	-98.8%	-58.4%	4100	5025	12.5%	31.8%
0	0	0	0	-784	-784	784	1	0.0	0	-784	1	2400	-32.7%	-58.4%	3942	6518	10.5%	31.8%
-1752	0	-1276	-1404	200	-5624	6236	9	33.3	709	-1291	2	2550	-220.5%	-58.4%	-13028	22104	-32.8%	31.8%
0	-2306	-738	0	2313	-731	3044	3	33.3	2313	-1520	2	4200	-17.4%	-58.4%	-47500	66113	-72.6%	31.8%
0	320	0	0	4890	-10	6610	8	37.5	2413	-1450	4	1800	-0.6%	-58.7%	-4920	23730	-39.5%	-65.6%
0	700	0	0	6140	-2630	10870	8	37.5	3073	-2370	4	2700	-97.4%	-58.7%	-15510	26590	-83.1%	-65.6%
4325	-3525	4575	-6350	775	-12875	18475	98	53.1	913	-1314	6	23625	-54.5%	-62.6%	-12875	18475	-54.5%	-62.6%
850	-38	-413	-1338	125	-4875	5925	95	26.3	291	-173	12	4725	-103.2%	-62.6%	-4875	5925	-103.2%	-62.6%
0	-1645	-175	0	-2190	-1075	4010	11	27.3	2133	-935	3	3000	-35.8%	-64.3%	3605	15200	17.2%	-36.2%
-3500	-4000	0	0	11913	-3438	15350	10	20.0	7319	-2260	4	6300	-54.6%	-64.3%	-725	30013	-1.6%	-36.2%
-1863	1900	0	-4075	2763	-5113	7875	10	40.0	1922	-2134	2	6000	-85.2%	-64.3%	-2250	23075	-5.4%	-36.2%
-588	-1500	0	0	7488	1000	6488	10	30.0	2633	-986	3	4200	23.8%	-64.3%	-11750	32100	-40.0%	-36.2%
-2344	-994	-281	1500	0	-5888	8981	11	27.3	2425	-1647	5	5400	-109.0%	-64.3%	-24131	32381	-63.8%	-36.2%
0	-63	-3650	0	763	-5613	6375	8	25.0	944	-1250	4	4200	-133.6%	-64.3%	-26125	27444	-88.9%	-36.2%
-1070	2570	0	-1130	3760	-320	6550	9	33.3	2810	-1456	4	2700	-11.9%	-64.3%	-19250	29890	-101.9%	-36.2%
13	2350	0	-1425	-350	-4388	6350	8	50.0	1206	-2303	2	6000	-73.1%	-69.4%	51713	45400	47.4%	15.4%
0	-131	0	0	1388	-2719	6338	7	28.6	3535	-1960	3	5400	-50.4%	-69.4%	19988	83381	20.4%	15.4%
-813	-1013	0	0	7488	-2663	10150	7	14.3	7488	-1693	6	4200	-63.4%	-69.4%	10200	29113	13.4%	15.4%
-426	0	-1646	-269	-661	-2923	4032	9	11.1	1400	-540	7	2400	-121.8%	-69.4%	4547	10394	0.8%	15.4%
584	-1120	0	0	-1696	-2300	4988	10	30.0	2165	-1256	3	3600	-63.9%	-69.4%	-26180	48200	-40.0%	15.4%
1340	-670	0	2590	-990	-2340	4610	15	20.0	1560	-585	6	3300	-70.9%	-70.9%	-12980	23360	-31.7%	-31.7%
0	-4175	0	0	8825	-1888	10713	5	20.0	8825	-2678	4	6300	-30.0%	-71.0%	23413	16738	42.1%	-13.0%
0	-2775	0	0	-656	-5819	5819	5	0.0	0	-1164	5	4200	-138.5%	-71.0%	419	9313	1.1%	-13.0%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	<--------- Net $Profit/Loss Per Year ---------> (6)											
						2002	2003	2004	2005	2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
	Aberration Plus	300		S Franc	3/99	2800	-2687	5187	-1187	-9952	0	-3213	0	0	0	0	0
	Aberration Plus	300		Jap Yen	3/99	3201	-687	-4288	4311	-7163	0	0	550	-1250	0	0	0
	Aberration Plus	300		Bonds	3/99	2180	-7950	-1630	-5050	3100	0	0	-2900	0	0	50	0
	Aberration Plus	300		T Note	03/99	7020	-9550	-2890	-8670	880	0	0	-1870	0	0	140	0
	Aberration Plus	300		Coffee	03/99	-6150	-9544	-5400	11194	-2720	0	-2719	0	0	3356	-2831	0
237	Arcs	279		Cotton	3/98	-5180	-5160	11200	110	2680	0	-2850	-25	0	-575	0	-590
	Arcs	279		Nat Gas	3/98	17950	30490	-3240	-4000	0	0	0	0	-3510	1450	0	-5660
	Arcs	279		Unleaded	3/98	4692	-12940	18536	0	0	0	0	0	0	0	10017	483
	Arcs	279		Jap Yen	3/98	2862	-6176	-5176	5462	-7051	-2488	0	188	-4288	0	1813	0
	Arcs	279		Aussie $	3/98	-2800	18120	-5390	-2280	-2720	0	0	-30	-3350	0	2040	0
	Arcs	279	*	S&P	3/98	-36450	-59350	-27850	6975	-63500	-10025	1400	-2850	-5900	-6800	-5050	1550
	Arcs	279		Corn	3/98	3288	-3713	4576	-1364	1563	0	0	1663	0	-4050	0	-3513
238	Anticipation III	573		Coffee	1/06	n/a	n/a	n/a	n/a	16445	19	3338	1669	-113	2606	-4069	-1594
239	Delta Theshold	136	*	S&P	10/90	-20800	-28575	15050	-5625	-6650	-2000	975	-1725	-2000	-4100	-4200	1600
240	Hi-Lo Swing	346		Euro C	1/01	4013	10713	8887	2962	-11387	0	-4638	0	0	0	-75	-338
	Hi-Lo Swing	346		Lumber	1/01	7106	-13277	2233	5093	1859	-297	-418	1089	0	3146	0	-6171
	Hi-Lo Swing	346		Cotton	1/01	-5305	-1620	5245	-5490	-400	-1600	0	0	0	2145	0	-1570
	Hi-Lo Swing	346		Coffee	1/01	-8906	-2663	-13237	14382	262	0	-3188	0	0	4425	0	-3394
	Hi-Lo Swing	346		Corn	1/01	1637	-2626	6589	-2864	798	0	0	1663	0	-4000	0	-1438
	Hi-Lo Swing	346		Jap Yen	1/01	8637	-3250	-5989	8650	-7438	163	0	313	-2713	0	963	0
	Hi-Lo Swing	346		Bonds	1/01	-1130	-7310	-1660	-610	5580	0	-3320	-3360	-320	0	10	0
241	The Mystery System	196		Coffee	11/93	-6001	2568	5906	8307	-14831	-206	0	469	-1538	4219	-4013	-56
	The Mystery System	196		S Franc	11/93	375	2312	9251	887	538	0	-2763	1600	0	0	-1213	0
	The Mystery System	196		Euro C	12/98	9587	23363	8199	10624	-7663	-2038	-4575	2075	-3238	0	2913	-4400
	The Mystery System	196		Jap Yen	11/93	187	-12801	-16264	10750	-11178	-2663	0	938	-750	-2750	2138	0
	The Mystery System	196		B Pound	11/93	7476	6975	1892	-8970	-2870	-2713	-3988	-750	-1238	0	2688	-1988
242	Capcon1	296		Cotton	1/99	-1000	-2070	11710	-530	3620	0	0	-1100	0	3210	0	-4695
	Capcon1	296		Copper	1/99	-100	-3501	-9039	-12588	-5175	0	0	11488	0	-17850	-2075	0
	Capcon1	296		Euro C	1/99	-14276	-23651	-2313	7600	-15226	0	0	838	0	-2350	1250	0
	Capcon1	296		Crude	1/99	-13010	-6380	-1040	-16130	14800	770	0	1400	0	-1820	0	-2650
	Capcon1	296		S Franc	1/99	-8025	-12863	-7450	1863	-5913	0	0	2488	0	0	1363	0
	Capcon1	296		B Pound	1/99	-10451	-7363	-6500	9331	-12557	0	-2638	-1050	0	-1100	238	0
243	XS Bonds	267		Bonds	11/97	-7040	2120	13550	-3360	5650	-1520	0	-570	-1710	0	-1560	3030
244	RC Success 3	519	*	S&P	11/05	n/a	n/a	n/a	-7350	-9475	-225	-1400	-325	2875	-2325	2575	-9825
	RC Success 3	519	*	Mini S&P	11/05	n/a	n/a	n/a	-638	-2850	-88	-300	-150	-463	-813	838	-2813
245	Second Income	114	*	S&P	2/91	9700	-43400	-20075	-5125	-30975	-225	-3975	3400	-6250	-7400	-9825	4525
246	Reverse Trend Entry	123		Cattle	8/89	-1204	-9324	-404	-4312	312	336	1224	0	1908	-1408	-596	0
247	Market Rider	383		$ Index	4/02	815	11213	9925	-5813	1138	0	-2825	-1625	0	0	1113	425
	Market Rider	383		Euro C	4/02	9213	18138	16700	-13025	-1763	0	-4175	-3663	0	0	2100	325
	Market Rider	383		B Pound	4/02	6588	769	13013	-14063	425	0	0	-281	-1344	-2025	275	-1644
	Market Rider	383		S Franc	4/02	1675	10213	-13213	-7738	-4413	0	-4538	-1975	-88	0	-1800	0
	Market Rider	383		Jap Yen	4/02	1925	1200	-17688	6200	-15638	-3150	0	450	-1763	-3100	2800	0
248	Shockwave	430	*	Mini Russell	08/04	n/a	n/a	1820	2210	-6340	-1010	1305	-1895	-1260	1430	-715	510
249	Lil' Dipper	274		Bonds	6/98	7430	-2800	6500	-110	-1940	0	-3080	0	720	0	0	0
250	Dr. Jenkins System	62		Jap Yen	6/88	7913	-6426	-8813	2876	-3939	-550	2488	-963	-2850	-2950	638	-1450
	Dr. Jenkins System	62		B Pound	6/88	4525	9075	805	5658	-5770	-2263	-3650	-2288	-2063	-525	388	-1550
	Dr. Jenkins System	62		Gold	6/88	-5570	9610	260	1320	-1030	-3490	-2800	0	-1810	700	1510	-2960
251	Mosaic	596		Mini Russell	6/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	4105
252	Support/Resistance	140	*	S&P	1/84	11775	-22900	14375	5000	-25725	-1950	3525	4400	-11375	-1700	-1150	1475
253	Cross Bow	331		S Franc	10/99	5887	-3762	-3261	-201	4050	-300	-2575	-2575	-25	0	-1663	1263
254	Anticipation	224		Coffee	5/95	-1331	0	3414	31147	7951	1425	-2494	413	-975	-469	-3713	-1631
255	Bond Blaster	397		Bonds	7/02	3840	1240	-4610	-4590	-4750	-750	-880	-850	-450	-190	-530	-140
256	T-Bonds Day_Trade	139	*	Bonds	1/84	-760	10	-3410	-960	-2230	350	-1270	-650	620	-720	100	-350
257	EuroDollar Indicator	221		Euro $	5/95	-575	-1900	-425	-625	25	-375	0	0	-225	-575	0	0
258	Serendipity	297		Bonds	1/99	690	6890	1140	6070	-140	-1330	520	-1330	-1320	0	-830	-1320
259	Qtech Wheat	493		Wheat	4/05	n/a	n/a	n/a	-4000	4450	1800	575	-2288	-325	3100	1575	-6775
260	Cowbelle	588		Feeder Cattle	1/07	n/a	n/a	n/a	n/a	n/a	n/a	-2500	0	0	-2925	0	-2600
261	Lil Gapper	247		Jap Yen	1/91	-2240	-12588	-8977	-9188	-9864	1325	1063	38	-263	-1138	-2275	-363
	Lil Gapper	247		B Pound	1/91	-13540	-10462	-16352	-14714	-1731	969	-419	-2381	-1675	-800	-1688	-244
	Lil Gapper	247		S Franc	1/91	-9165	-9139	-237	-15589	-10052	-1438	-3025	-938	-838	-113	-950	-75
262	Anticipation II	295		Coffee	1/99	-1313	0	7254	17774	2138	1125	-169	825	656	-806	-3956	-1369
263	GK Meat Trader I	488		Live Cattle	11/04	n/a	n/a	0	0	525	0	0	0	0	0	0	0
	GK Meat Trader I	488		Pork Bellies	11/04	n/a	n/a	0	57	-855	0	0	0	0	0	0	0
	GK Meat Trader I	488		Live Hogs	11/04	n/a	n/a	0	-2427	-4535	0	0	0	0	0	0	0
	GK Meat Trader I	488		Feeder Cattle	11/04	n/a	n/a	-1700	830	-8915	0	0	0	0	0	0	0
264	NCR	204		Bonds	12/93	490	-7480	4060	-920	-4960	750	-3280	1800	-1340	-150	-620	490
265	Strategic	335		S Franc	10/99	-7013	775	-4727	-6688	8488	0	-2750	1363	-638	-1388	0	0
266	BondPat	121	*	Bonds	3/91	-5980	-5810	10060	-13380	-5650	-120	-1670	-600	-160	-490	-1200	220
267	Vixen	442	*	Mini Midcap	2/05	n/a	n/a	n/a	-7930	-8245	-1075	-345	-40	-1735	-475	2300	80
	Vixen	442	*	Mini Russell	2/05	n/a	n/a	n/a	-6790	-8070	-385	480	-495	-3410	-2380	-1110	-2570
268	Sidewinder	298		Bonds	1/99	10870	-4460	1860	-10150	1330	0	-2580	-2570	-620	0	-2580	0
269	Murlantic Cattle Method	34		Cattle	6/82	-3040	-952	-2580	-5816	1144	-1284	-1072	-640	-876	-644	1008	-856
270	EGE7 High Low	473		Euro C	8/04	n/a	n/a	-17488	-27775	-31363	-6563	-238	-2825	-6588	-4238	-4638	-3038

					<------------------ All Statistics Based On Last 12 Months Performance ----------------->													Combined
Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	%Chng Min.Req Cap.Since Release (22)
-1963	0	0	0	5025	-150	5175	3	33.3	5025	-2584	2	4200	-3.6%	-71.0%	-2213	19550	-5.9%	-13.0%
-3563	-2700	0	-2563	-1200	-10725	11275	6	16.7	550	-2256	5	6000	-178.8%	-71.0%	-5175	22325	-9.7%	-13.0%
-1080	0	0	0	5430	1500	3930	4	50.0	2740	-1990	1	2700	55.6%	-71.0%	-9420	18600	-39.5%	-13.0%
-540	-180	0	0	4890	2440	2450	5	40.0	2515	-863	2	1800	135.6%	-71.0%	-7410	22680	-46.6%	-13.0%
0	-2606	0	-2269	0	-7069	7706	5	20.0	3356	-2606	3	5400	-130.9%	-71.0%	-34819	38381	-72.3%	-13.0%
0	-2275	-1375	0	-1520	-9210	9540	12	33.3	953	-1626	4	3000	-307.0%	-72.4%	9790	14255	33.2%	2.5%
0	15030	0	-9560	-6110	-8360	15670	7	28.6	8240	-4973	3	30000	-27.9%	-72.4%	76520	20910	25.9%	2.5%
0	-2818	0	0	5376	13058	2818	4	75.0	5292	-2818	1	18000	72.5%	-72.4%	35792	17556	20.2%	2.5%
0	1113	0	-3363	2513	-4513	7025	11	36.4	1760	-1652	2	6000	-75.2%	-72.4%	7238	25438	12.2%	2.5%
0	6810	-1540	0	5260	9190	3380	8	50.0	3528	-1231	3	3450	266.4%	-72.4%	-870	21590	-2.6%	2.5%
5500	-6050	-500	-19450	-6025	-54200	54200	417	35.3	1776	-1170	9	23625	-229.4%	-72.4%	-90925	244375	-38.8%	2.5%
0	575	-1613	-1575	550	-7963	10175	9	44.4	716	-2163	2	1500	-530.9%	-72.4%	-16213	16763	-109.9%	2.5%
-2194	-2456	-6788	5363	113	-4106	17138	86	36.0	881	-570	12	5400	-76.0%	-76.0%	12319	17138	119.0%	119.0%
6150	-1250	-2675	-3675	-6025	-18925	18925	119	19.3	1610	-582	13	23625	-80.1%	-80.1%	-129225	144713	-31.4%	-31.4%
0	-3300	0	0	8625	275	8350	5	20.0	8625	-2088	4	6300	4.4%	-83.9%	15338	20975	34.8%	-9.3%
0	-1529	0	2266	286	-1628	7700	9	44.4	1697	-1680	3	3300	-49.3%	-83.9%	3762	15565	16.3%	-9.3%
0	-2575	0	0	0	-3600	4145	5	40.0	1723	-2349	1	3000	-120.0%	-83.9%	2165	12155	10.3%	-9.3%
0	-3056	0	0	2288	-2925	6450	5	40.0	3357	-3213	2	5400	-54.2%	-83.9%	-5044	26250	-13.3%	-9.3%
0	725	-1650	0	-375	-5075	6738	7	42.9	1008	-2027	2	1500	-338.3%	-83.9%	-2125	7138	-20.2%	-9.3%
-1388	-2950	0	-2450	-600	-8663	9138	8	37.5	479	-2020	4	6000	-144.4%	-83.9%	-15738	19238	-37.5%	-9.3%
-850	-360	0	0	6150	-2050	8200	7	28.6	3080	-1644	3	2700	-75.9%	-83.9%	-16770	22920	-88.7%	-9.3%
-1088	1444	-3506	-938	1575	-3638	8156	19	42.1	1669	-1544	3	5400	-67.4%	-85.1%	70050	35869	91.0%	42.5%
-813	-1488	-2050	0	5513	-1213	6725	10	40.0	1806	-1406	4	4200	-28.9%	-85.1%	50600	17888	84.5%	42.5%
0	2100	0	1300	4113	-1750	9263	20	35.0	2629	-1550	5	6300	-27.8%	-85.1%	30438	26475	52.7%	42.5%
-713	3225	0	-1938	-2663	-5175	6413	10	40.0	1885	-2119	2	6000	-86.3%	-85.1%	42913	46625	50.2%	42.5%
2475	356	-2900	-1763	-625	-10444	10444	24	33.3	832	-1068	8	4200	-248.7%	-85.1%	-35788	35788	-59.8%	42.5%
0	0	-350	0	2730	-205	5045	5	40.0	2970	-2048	2	3000	-6.8%	-102.5%	27495	8050	101.8%	-31.1%
0	0	-2075	0	-800	-11313	22800	5	20.0	11488	-5700	4	21000	-53.9%	-102.5%	-41263	43038	-21.8%	-31.1%
-3400	1475	-3625	0	0	-5813	6650	6	50.0	1188	-3126	1	6300	-92.3%	-102.5%	-23250	60388	-41.0%	-31.1%
0	-3060	0	-15990	0	-21350	23520	6	33.3	1085	-5877	4	11250	-189.8%	-102.5%	-53390	53390	-52.7%	-31.1%
0	-900	0	0	-8513	-5563	9413	4	50.0	1925	-4707	2	4200	-132.5%	-102.5%	-22563	44413	-59.7%	-31.1%
-2388	0	0	0	0	-6938	6938	5	20.0	238	-1794	3	4200	-165.2%	-102.5%	-26663	35650	-69.9%	-31.1%
-3310	2290	-1520	-2250	4320	-2800	7120	14	28.6	2413	-1247	5	2700	-103.7%	-103.7%	13460	17910	48.6%	48.6%
11200	-26125	2150	-12000	11175	-22250	41525	185	34.1	2051	-1244	18	23625	-94.2%	-108.3%	-38850	68875	-78.9%	-85.9%
2063	-5325	438	-2438	588	-8463	10413	184	31.5	388	-246	19	4725	-179.1%	-108.3%	-11863	16638	-120.5%	-85.9%
2325	1400	-8150	-5475	2425	-27225	31500	153	27.5	2102	-1043	10	23625	-115.2%	-115.2%	-197988	210525	-49.1%	-49.1%
-700	-732	-1684	-964	-336	-2952	6420	14	28.6	939	-671	7	2550	-115.8%	-115.8%	-31260	34480	-66.0%	-66.0%
-1263	-194	-1569	0	4088	-1850	5938	9	33.3	1875	-1244	4	3300	-56.1%	-117.1%	15428	11425	81.3%	-6.6%
-3300	-4550	-2863	0	9125	-7000	16125	10	30.0	3850	-2650	4	6300	-111.1%	-117.1%	22263	30913	61.5%	-6.6%
0	-2156	-200	0	2563	-4813	7375	10	20.0	1419	-956	5	4200	-114.6%	-117.1%	1919	21013	7.9%	-6.6%
-1663	-838	0	0	6100	-4800	10900	8	12.5	6100	-1557	7	4200	-114.3%	-117.1%	-18275	39063	-75.7%	-6.6%
-1838	2100	0	-2338	-2813	-9650	11013	10	40.0	1678	-2727	2	6000	-160.8%	-117.1%	-30500	41975	-88.4%	-6.6%
-1180	1535	-1365	-1275	-890	-4810	6715	248	35.1	382	-236	12	4050	-118.8%	-118.8%	-6110	14400	-44.2%	-44.2%
0	1150	-2680	0	580	-3310	3890	7	71.4	568	-3071	1	2700	-122.6%	-122.6%	12970	6450	49.7%	49.7%
-2113	2325	-4688	-575	-338	-11025	15100	35	37.1	1063	-1128	5	6000	-183.8%	-123.8%	29988	31863	25.3%	6.3%
2275	844	-1813	-3719	-106	-14469	14469	30	23.3	810	-875	11	4200	-344.5%	-123.8%	4300	44525	5.2%	6.3%
-1980	-470	6500	0	2800	-2000	11300	19	26.3	2738	-1120	6	12000	-16.7%	-123.8%	-6760	24780	-2.9%	6.3%
3360	-1520	-4175	-8735	-3130	-10095	19690	129	49.6	600	-746	6	8100	-124.6%	-124.6%	-10095	19690	-124.6%	-124.6%
1800	-11400	-5700	2175	-11275	-31175	39700	243	32.1	2311	-1281	9	23625	-132.0%	-132.0%	-33200	97425	-6.6%	-6.6%
0	-863	1575	-475	0	-5638	7138	13	23.1	1013	-868	4	4200	-134.2%	-134.2%	3750	17938	10.8%	10.8%
1163	1969	-8231	6188	-1069	-7425	15131	167	51.5	476	-597	6	5400	-137.5%	-137.5%	159956	25594	232.3%	232.3%
760	-690	-910	1090	-500	-4040	5410	34	26.5	470	-331	7	2700	-149.6%	-149.6%	-12160	20190	-81.9%	-81.9%
720	-390	290	-90	-790	-2180	2970	40	50.0	250	-359	4	1350	-161.5%	-161.5%	-35360	40160	-123.3%	-123.3%
-275	-800	0	-650	-675	-3575	3575	11	0.0	0	-325	11	2100	-170.2%	-170.2%	2700	7750	10.1%	10.1%
-750	370	0	0	1380	-4610	6360	10	40.0	710	-1242	4	2700	-170.7%	-170.7%	5250	14620	21.6%	21.6%
-200	-2150	-2775	3875	0	-3588	14275	41	46.3	1122	-1130	5	2100	-170.8%	-170.8%	-4938	14275	-88.2%	-88.2%
0	0	0	0	2113	-5913	8025	3	25.0	2113	-3332	3	3300	-179.2%	-179.2%	-5913	8025	-179.2%	-179.2%
-700	75	63	-1125	-3925	-7225	10175	100	30.0	264	-216	14	6000	-120.4%	-191.5%	-138200	144075	-134.2%	-206.2%
-106	1175	-69	-638	-550	-6425	8719	95	38.9	195	-235	7	4200	-153.0%	-191.5%	-179031	181706	-248.3%	-206.2%
-1675	-650	-1163	-2425	-638	-13925	13925	101	26.7	218	-267	11	4200	-331.5%	-191.5%	-192575	192575	-267.1%	-206.2%
600	1181	-12263	5419	-1706	-10463	18150	150	44.7	581	-596	9	5400	-193.8%	-193.8%	40463	18150	82.5%	82.5%
0	0	0	0	-4027	-4027	4027	1	0.0	0	-4027	1	2550	-157.9%	-197.7%	-3502	4027	-44.5%	-109.5%
0	0	0	-1863	-4123	-5986	5986	2	0.0	0	-2993	2	3600	-166.3%	-197.7%	-6784	13746	-61.1%	-109.5%
0	0	-6975	0	3213	-3762	6975	2	50.0	3213	-6975	1	2700	-139.3%	-197.7%	-10724	13937	-128.8%	-109.5%
-7015	0	0	0	-3225	-10240	10240	2	0.0	0	-5120	2	3300	-310.3%	-197.7%	-20025	20025	-191.6%	-109.5%
330	-1610	-620	-910	-610	-5770	7410	58	41.4	392	-447	7	2700	-213.7%	-213.7%	-27760	34100	-72.6%	-72.6%
-1963	-3125	-1838	0	850	-9488	10338	10	30.0	738	-1672	6	4200	-225.9%	-225.9%	-11375	25313	-32.8%	-32.8%
600	-310	-1660	1330	290	-3770	5900	139	48.2	250	-285	7	1350	-279.3%	-279.3%	-74190	83590	-323.3%	-323.3%
-370	-2855	-1255	-380	-745	-6895	8680	425	24.7	453	-170	24	3225	-213.8%	-296.5%	-21995	24525	-240.7%	-248.1%
-4250	2440	-4075	705	375	-14675	17460	321	16.5	584	-170	20	4050	-362.3%	-296.5%	-29150	31390	-254.0%	-248.1%
-2120	2120	-900	770	0	-8480	10470	10	40.0	953	-2049	3	2700	-314.1%	-314.1%	8690	27040	35.8%	35.8%
-1572	-644	-640	-696	-640	-8556	8556	44	2.3	1008	-223	22	2550	-335.5%	-335.5%	-39416	41272	-72.7%	-72.7%
-2988	-13	38	288	2200	-28600	33525	456	30.5	512	-315	13	6300	-454.0%	-454.0%	-98663	104888	-458.4%	-458.4%

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	Net $Profit/Loss Per Year (6) 2002	2003	2004	2005	2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	Jun 2007
271	TBond 2000	251	*	Bonds	11/96	-30070	-18050	-29070	-15210	-14170	-210	-1010	-2470	-1310	-1650	-1360	-640

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FOREX REPORT

Rank by % Chng Col.17 (1)	System Name (2)	System # (3)	Day Trd.	Commodity Tested (4)	Sys. Rel. Date (5)	Net Profit/Loss Per Year (6) 2005	2006	Dec 2006	Jan 2007	Feb 2007	Mar 2007	Apr 2007	May 2007	June 2007	July 2007	Aug 2007
1	Dollar Trader FX	F11		US/JY	1/07	n/a	n/a	n/a	0	1698	1578	0	0	0	4416	0
	Dollar Trader FX	F11		JY/SF	1/07	n/a	n/a	n/a	0	2825	-344	0	-533	0	-1268	-205
	Dollar Trader FX	F11		EC/DX	1/07	n/a	n/a	n/a	0	-742	0	0	4788	0	-547	-826
2	Dual Thrust	F5		SF/JY	9/06	n/a	-2023	1379	-51	199	-745	-1583	-504	2820	1569	2269
	Dual Thrust	F5		EC/JY	9/06	n/a	3761	3842	3503	1971	1845	298	1056	141	6791	4805
	Dual Thrust	F5		BP/DX	9/06	n/a	6900	2980	2520	-3680	2920	2430	-490	2956	6958	-3613
	Dual Thrust	F5		EC/AD	9/06	n/a	-1946	-2835	-205	-1079	-2016	-2885	2724	-1585	-1242	7774
	Dual Thrust	F5		EC/DX	9/06	n/a	-7600	-480	-2610	530	-470	1340	-2460	240	-943	4758
	Dual Thrust	F5		DX/SF	9/06	n/a	-383	-1444	443	1417	-3123	-1596	407	3401	-3528	-813
	Dual Thrust	F5		EC/BP	9/06	n/a	4033	702	-2674	1637	3433	819	1079	-1465	-291	-1677
	Dual Thrust	F5		BP/JY	9/06	n/a	3991	5825	9263	6867	15073	-5169	39	2458	2625	4688
	Dual Thrust	F5		DX/JY	9/06	n/a	-490	-1315	-75	2255	-4665	-962	-2668	2402	2429	271
3	Swing Reversal ST	F3		BP/DX	2/06	n/a	18970	-1380	4370	-5350	-7320	440	600	3850	2622	714
4	Auto Core Duo	F8		EC/DX	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	954
5	Dual Thrust 2.0 Long	F7		EC/AD	3/07	n/a	n/a	n/a	n/a	n/a	-854	1487	-1766	-1454	2116	5864
	Dual Thrust 2.0 Short	F7		BP/JY	3/07	n/a	n/a	n/a	n/a	n/a	1457	-3513	-2641	-553	250	10458
	Dual Thrust 2.0 Long	F7		DX/JY	3/07	n/a	n/a	n/a	n/a	n/a	1836	2034	-570	119	-2315	-1841
	Dual Thrust 2.0 Short	F7		DX/JY	3/07	n/a	n/a	n/a	n/a	n/a	3044	482	-1994	-1433	1595	2213
	Dual Thrust 2.0 Long	F7		DX/SF	3/07	n/a	n/a	n/a	n/a	n/a	-424	249	2156	1257	-1912	1270
	Dual Thrust 2.0 Short	F7		DX/SF	3/07	n/a	n/a	n/a	n/a	n/a	990	1448	-1015	1831	-481	378
	Dual Thrust 2.0 Long	F7		BP/DX	3/07	n/a	n/a	n/a	n/a	n/a	1830	2410	-1110	4540	1443	897
	Dual Thrust 2.0 Short	F7		BP/DX	3/07	n/a	n/a	n/a	n/a	n/a	-360	-2350	1320	-540	-1593	3131
	Dual Thrust 2.0 Short	F7		EC/AD	3/07	n/a	n/a	n/a	n/a	n/a	2210	550	-271	2473	-588	-690
	Dual Thrust 2.0 Long	F7		SF/JY	3/07	n/a	n/a	n/a	n/a	n/a	-752	2156	-665	-631	-1437	-2323
	Dual Thrust 2.0 Short	F7		SF/JY	3/07	n/a	n/a	n/a	n/a	n/a	-450	-1183	-855	-260	908	1482
	Dual Thrust 2.0 Long	F7		EC/BP	3/07	n/a	n/a	n/a	n/a	n/a	2148	80	481	-1204	-469	-1414
	Dual Thrust 2.0 Short	F7		EC/BP	3/07	n/a	n/a	n/a	n/a	n/a	-803	-60	501	883	-1884	-859
	Dual Thrust 2.0 Long	F7		EC/JY	3/07	n/a	n/a	n/a	n/a	n/a	1646	4822	-148	1163	-2482	-4279
	Dual Thrust 2.0 Short	F7		EC/JY	3/07	n/a	n/a	n/a	n/a	n/a	2993	-1718	-199	-10	3192	-4279
	Dual Thrust 2.0 Long	F7		BP/JY	3/07	n/a	n/a	n/a	n/a	n/a	-1451	6798	-114	4546	5792	-10637
6	Qtech Portfolio FX	F6		EC/DX	9/06	n/a	-850	410	2010	1360	1920	-1850	-3980	3145	430	942
	Qtech Portfolio FX	F6		AD/DX	9/06	n/a	-4990	-2860	1300	700	-1680	-2450	-2130	-726	-4781	4323
	Qtech Portfolio FX	F6		BP/DX	9/06	n/a	5890	1500	4370	-260	-4670	1620	3620	4203	-467	-7446
	Qtech Portfolio FX	F6		EC/BP	9/06	n/a	-7453	-2272	1059	-941	-1437	2360	218	-151	-114	-1297
	Qtech Portfolio FX	F6		EC/SF	9/06	n/a	-1205	-378	-160	-222	1561	-1094	1959	-92	1312	-1664
	Qtech Portfolio FX	F6		DX/SF	9/06	n/a	2163	312	1323	1575	-830	-1575	1020	446	-778	-1857
	Qtech Portfolio FX	F6		EC/JY	9/06	n/a	152	8	3363	-701	5323	-695	-1668	1037	3921	3437
	Qtech Portfolio FX	F6		DX/JY	9/06	n/a	-2510	-67	-876	1352	-1605	-134	1043	284	1243	-578
7	Auto SwingR	F9		EC/DX	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	110
8	Auto SpikeR	F10		EC/DX	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-1850
	Auto SpikeR	F10		DX/SF	8/07	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	321
9	Delphi-Forex	F4		EC/DX	9/05	3260	-1700	-3440	550	480	-1880	1180	-2350	1163	1279	1875
	Delphi-Forex	F4		BP/DX	9/05	11920	-5250	-4130	3750	-4500	310	-100	-230	2653	-1440	1523

HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. THERE IS A RISK OF LOSS INVOLVED IN TRADING FUTURES. PLEASE READ THE FULL DISCLAIMER ON PAGE 3 FOR MORE INFORMATION ON HYPOTHETICAL TRADING RESULTS.

#1-2008 ISSUE **©2007/2008 MASTER PERFORMANCE TABLE**

Jul 2007	Aug 2007	Sep 2007	Oct 2007	Nov 2007	<------------------- All Statistics Based On Last 12 Months Performance ------------------> 12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	Combined %Chng Min.Req Cap.Since Release (22)
-1170	-3440	520	-1680	-4910	-19330	19770	210	40.0	265	-330	8	1350	-1431.9%	-1431.9%	-191600	195480	-1261.6%	-1261.6%

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#1-2008 ISSUE **©2007/2008 MASTER PERFORMANCE TABLE**

Sep 2007	Oct 2007	Nov 2007	<------------------- All Statistics Based On Last 12 Months Performance ------------------> 12 Mos Net P/L (8)	Max DD (9)	12 Mos Total Trds (10)	% Wins (11)	Avg. Win (12)	Avg. Loss (13)	Max Con. Loss (14)	Min. Req'd Cap. $ (15)	%Chng Min.Req Cap. (16)	Comb-ined %Chng. (17)	Total Net P/L (18)	Total Max DD (19)	%Chng Min.Req Cap.Since Release (20)	Combined %Chng Min.Req Cap.Since Release (22)
0	1720	2588	12002	2528	6	83.3	2906	-2517	1	12000	100.0%	67.4%	12002	2528	100.0%	67.4%
-1907	933	3057	2558	5283	9	44.4	1961	-1055	5	12000	21.3%	67.4%	2558	5283	21.3%	67.4%
0	3962	3079	9714	1373	7	57.1	3116	-913	1	12000	81.0%	67.4%	9714	1373	81.0%	67.4%
-3119	-400	-2366	-530	7015	97	37.1	665	-401	7	12000	-4.4%	65.3%	-3933	7015	-26.2%	50.4%
-3506	-4293	-17046	-591	25564	94	39.4	1342	-883	8	12000	-4.9%	65.3%	-672	25564	-4.5%	50.4%
185	-2365	5956	16757	6480	90	40.0	1484	-679	5	12000	139.6%	65.3%	20677	6480	137.8%	50.4%
716	-320	9620	8664	9678	98	34.7	1403	-610	12	12000	72.2%	65.3%	9552	10289	63.7%	50.4%
-666	590	4469	4298	10395	94	36.2	959	-472	9	12000	35.8%	65.3%	-2822	10395	-18.8%	50.4%
-2938	-208	-229	-8212	10655	113	29.2	716	-398	8	12000	-68.4%	65.3%	-7151	10665	-47.7%	50.4%
2281	-2418	2447	3872	6085	82	32.9	887	-365	11	12000	32.3%	65.3%	7203	6085	48.0%	50.4%
-5022	1185	5103	42938	9693	91	49.5	1991	-1017	5	12000	357.8%	65.3%	41101	9693	274.0%	50.4%
142	3262	2215	3292	9347	94	40.4	810	-490	6	12000	27.4%	65.3%	4118	9347	27.5%	50.4%
1991	2093	4775	7405	14810	363	36.1	733	-382	14	12000	61.7%	61.7%	27755	14810	126.2%	126.2%
1648	1162	-26	3738	735	26	50.0	533	-245	3	12000	31.2%	31.2%	3738	735	31.2%	31.2%
-4151	-2855	3345	1731	9844	58	37.9	1388	-799	7	12000	14.4%	-15.4%	1732	9844	14.4%	-15.4%
-1389	-1678	-3929	-1539	12240	65	33.8	1589	-847	7	12000	-12.8%	-15.4%	-1539	12240	-12.8%	-15.4%
-972	752	-2232	-3189	9658	76	43.4	627	-555	6	12000	-26.6%	-15.4%	-3189	9658	-26.6%	-15.4%
633	306	1591	6439	4369	74	37.8	840	-371	5	12000	53.7%	-15.4%	6439	4369	53.7%	-15.4%
-2945	1275	-3930	-3004	7899	70	38.6	502	-385	11	12000	-25.0%	-15.4%	-3004	7899	-25.0%	-15.4%
2677	168	3975	9974	1991	69	52.2	601	-354	6	12000	83.1%	-15.4%	9974	1991	83.1%	-15.4%
691	3027	365	14093	4289	71	53.5	1024	-751	4	12000	117.4%	-15.4%	14093	4389	117.4%	-15.4%
733	-3711	4624	1254	8161	75	37.3	1067	-608	12	12000	10.5%	-15.4%	1254	8161	10.5%	-15.4%
4333	3764	-2376	9407	8414	74	45.9	1196	-780	7	12000	78.4%	-15.4%	9407	8414	78.4%	-15.4%
1738	776	-2302	-3441	8092	76	44.7	498	-484	8	12000	-28.7%	-15.4%	-3441	8092	-28.7%	-15.4%
-708	-1422	-1403	-3891	5299	77	33.8	414	-288	6	12000	-32.4%	-15.4%	-3891	5299	-32.4%	-15.4%
1719	-686	1554	2209	3706	63	39.7	669	-382	7	12000	18.4%	-15.4%	2209	3706	18.4%	-15.4%
-4197	-72	-2328	-8819	10725	74	37.8	455	-468	7	12000	-73.5%	-15.4%	-8819	10725	-73.5%	-15.4%
4500	1560	-1421	5362	11993	76	51.7	1133	-1067	5	12000	44.7%	-15.4%	5362	11993	44.7%	-15.4%
3165	-591	3160	5713	9655	60	46.7	1129	-811	5	12000	47.6%	-15.4%	5713	11993	47.6%	-15.4%
-4975	-3633	-5970	-9644	30991	80	43.8	1659	-1507	7	12000	-80.4%	-15.4%	-9644	30991	-80.4%	-15.4%
4975	2169	-1252	10279	7170	137	44.5	654	-389	9	12000	85.7%	-23.4%	9019	7170	60.1%	-23.2%
-800	-970	-7355	-17429	18147	154	35.7	456	-429	8	12000	-145.2%	-23.4%	-19559	20097	-130.4%	-23.2%
-1334	-5098	3928	-34	16683	131	47.3	838	-753	8	12000	-0.3%	-23.4%	4356	16683	29.0%	-23.2%
-4614	-1592	-4791	-13573	13577	148	32.4	423	-338	7	12000	-113.1%	-23.4%	-18753	19244	-125.0%	-23.2%
701	297	-946	1274	4334	145	46.9	320	-266	6	12000	10.6%	-23.4%	447	4334	3.0%	-23.2%
628	-1309	-3420	-4464	8511	134	37.3	488	-343	11	12000	-37.2%	-23.4%	-2613	8511	-17.4%	-23.2%
-1877	-1530	-8222	2395	12544	148	48.0	743	-655	4	12000	20.0%	-23.4%	2539	12544	16.9%	-23.2%
-2344	-532	1345	-868	6036	135	44.4	506	-416	7	12000	-7.2%	-23.4%	-3310	6644	-22.1%	-23.2%
-1510	110	-2180	-3470	4930	30	33.3	693	-519	6	12000	-28.9%	-28.9%	-3470	4930	-28.9%	-28.9%
-1980	-1000	-1240	-6070	6070	31	12.9	980	-370	13	12000	-50.6%	-42.4%	-6070	6070	-50.6%	-42.4%
-1725	752	-3450	-4102	4909	21	19.0	807	-430	8	12000	-34.2%	-42.4%	-4102	4909	-34.2%	-42.4%
1415	2379	193	2844	5460	74	43.2	653	-429	5	12000	23.7%	-43.8%	7844	8320	29.1%	9.8%
-4493	-252	-6454	-13363	13363	98	37.8	709	-650	10	12000	-111.4%	-43.8%	-2563	17613	-9.5%	9.8%

THERE IS A SUBSTANTIAL RISK OF LOSS IN FUTURES TRADING. THE HIGH DEGREE OF LEVERAGE THAT IS FOUND IN FUTURES (BECAUSE OF SMALL MARGIN REQUIREMENTS) CAN WORK AGAINST YOU AS WELL AS FOR YOU, I.E. YOU CAN HAVE LARGE LOSSES AS WELL AS LARGE GAINS.

GEORGE'S CORNER

by George Pruitt

Making Visual Basic For Excel Test Your Trading Ideas - Part 4

Putting the Thermostat System Into Our Visual Basic Testing Platform

I developed the Thermostat system back in 2001 and published it in *Building Winning Trading Systems with TradeStation*. This system is a combination of two systems: a short term swing system and a trend follower. The trend following mechanism is simply a 2 standard deviation break out (Bollinger Band) of a 50 day moving average. The swing system is a simple open range breakout. What makes this system different than others is its ability to switch from one system to the other. The function that causes the system to switch modes is the Choppy Market Index. This index tells us what mode the market is currently exhibiting: choppy or trending. This formula is quite simple – we divide the actual distance the market has traveled for the past thirty days by the distance that market has wandered for the past thirty days.

```
Choppy Market Index = ABS(Close – Close(29))/(Highest(High,30)-Lowest(Low,30)) * 100
```

If the distance between today's close and the close of 30 days ago is less than 20% of the distance between the highest high and the lowest low of the past 30 days then I feel the market is demonstrating a swinging motion. On the other hand if the market has resulted in a gain or loss of 20% or more of the highest high – lowest low range, then I feel the market is in a trend mode. If you want to simply work with decimals you can eliminate the 100 multiplier. This I have done in the trading logic.

If the Choppy Market Index (CMI) is less than 20%, then we will utilize the open range break out (ORBO) mechanism. The ORBO also incorporates pattern recognition. While in choppy mode we can have either a buy easier or sell easier day. These types of days are determined by comparing today's closing price to the key of the day (KOD). The KOD or day trader's pivot point is calculated by simply dividing the sum of today's high, low, and close by three (H + L + C)/3. If the close is above the KOD then we have a sell easier day (SAD). In other words the market closed nearer its high and we are expecting a down day tomorrow. If the close is below or equal to the KOD, then we have a buy easier day (BAD). These patterns are pretty self explanatory. On BAD days we will make it easier to buy than sell and, on SAD days sells will be easier than buys. On BAD days we will buy at the open + 50% of the ten day average true range (10ATR) and sell short at the open – 75% of 10ATR. On SAD days we will just do the opposite – buy at the open + 75% of the 10ATR and sell short at the open – 50% of the 10ATR. The weakness with break out systems is that they sometimes get whipsawed in extremely choppy markets. I tried to prevent this by utilizing a Trend Lock Point (TLP). Many times we will have a gap down that continue a down trend and then the market attempts to fill the gap. A pure break out system will be tempted to buy as the market moves up off of the open even though the market is still showing weakness. The TLP attempts to keep the system in synch with the current short term trend. If the buy entry stop is below the three day average of low prices, I move the buy stop up to this point. If the sell stop is above the three day average of high prices, I move the sell stop down to this point. In other words:

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```
BuyStop = MAX(BuyStop,Average(Low,3))

SellStop = MIN(SellStop,Average(High,3))
```

If a position is initiated a three 10ATR protective stop is invoked. This stop is rarely hit.

If the CMI determines that we are in a trending market, then the system switches to the 50-day Bollinger break out. Long positions are initiated at the upper Bollinger band and short positions are put on when the market moves past the lower Bollinger band. While we are in a trending market the three 10ATR stop is not utilized. Liquidations of positions take place at the 50-day moving average. If we enter a long position at the upper Bollinger band, we then will liquidate once the market moves down past the 50-day moving average. Short positions are liquidated when the market moves above the 50-day moving average.

That's all there is to this system. Since release the system has been very successful even though it did surpass its worse draw down in late 2006. I thought this would be a good system to use as a tutorial for programming in our system tester software.

I have updated the SystemTester to version 1.3. The new version includes the Highest/Lowest functions and I have divided the program into different areas by using comments. You now know where to declare your variables and put your system logic. You can download the ThermostatTest Excel spreadsheet from our website.

Now that we know how the system works, let's see how easy it is to program into our SystemTester. I will only include the necessary logic for the system to help reduce space. First off we will declare the necessary variables that we will need for Thermostat.

```
Dim cmiVal As Double
Dim hh, ll, trendLokBuy, trendLokSell, swingBuyPt, swingSellPt, trendBuyPt, trendSellPt As Integer
Dim choppyPer1, choppyPer2, keyOfDay, protStopAmt As Double
Dim buyEasierDay, sellEasierDay, bollAvg As Integer
```

Many times I don't know ahead of time what variables I will need so I make them up as I go along. You will notice that I have dimensioned some of my variables as Integers and some as Doubles. If I need a variable to have a fractional part, I will declare it as a Double. If I need a toggle, like the `buyEasierday` or `sellEasierDay` or an entry/exit price I will usually dimension as an Integer. You could dimension everything as Double if you like.

After the declaration (dimensioning) of the variables we move into the main trading loop and do the necessary calculations for the Choppy Market Index (CMI).

```
choppyPer1 = 0.5
        choppyPer2 = 0.75

        hh = Highest(myHigh, 30, 0, i)
         ll = Lowest(myLow, 30, 0, i)

        cmiVal = Abs(myClose(i - 29) - myClose(i)) / (hh - ll)
```

Here we assign 0.5 and 0.75 to the first and second choppy percentage variables. We then invoke the Highest and Lowest functions to determine the highest high and lowest low values for the past 30 days. The cmiVal is calculated by dividing the absolute value of the close 30 days ago minus today's close by the difference between the highest high and the lowest low for the past thirty days.

```
trendLokBuy = Average(myLow, 3, i)
          trendLokSell = Average(myHigh, 3, i)

         buyEasierDay = 0
         sellEasierDay = 0

          keyOfDay = (myClose(i) + myHigh(i) + myLow(i)) / 3

          If (myClose(i) > keyOfDay) Then sellEasierDay = 1
          If (myClose(i) <= keyOfDay) Then buyEasierDay = 1
```

This snippet of code calculates the trendLokBuy and trendLokSell points. These values are determined by calling the Average function using the myLow and myHigh data arrays. The next value to be calculated is the Key of the Day. This is calculated by dividing the sum of the day's high, low and close by three. We use this value to determine if the next day is going to be a buyEasierDay or a sellEasierDay. If today's close is greater than the Key of the Day, then we will setup for a sellEasierDay tomorrow. Conversely, if the market closes at or below the Key of the Day, then we will set up for a buyEasierDay.

```
If (buyEasierDay = 1) Then
                  swingBuyPt = myOpen(i + 1) + Average(myTrueRange, 10, i) * choppyPer1
                  swingSellPt = myOpen(i + 1) - Average(myTrueRange, 10, i) * choppyPer2
         End If
         If (sellEasierDay = 1) Then
                  swingBuyPt = myOpen(i + 1) + Average(myTrueRange, 10, i) * choppyPer2
                  swingSellPt = myOpen(i + 1) - Average(myTrueRange, 10, i) * choppyPer1
         End If
```

The buyEasier/sellEasier day only applies to the short term swing system so we can go ahead and calculate the swingBuy/swingSell points once we determine what type of day has set up. If we have a buyEasierDay, then the buy stop will be the Open of tomorrow plus 50% of the ten day average true range. The sell stop will be calculated similarly but we will subtract 75% of the ten day average true range. The buy and sell stops are calculated in the same manner on sellEasierDays; we simply flip the 50% and 75%.

```
Call BollingerBand(myClose, 50, 2, bollAvg, trendBuyPt, trendSellPt, i)

          If (cmiVal < 0.2) Then
                   If marketPosition <> 1 Then Call Buy("SwingBuy", swingBuyPt, stp, i)
                   If marketPosition <> -1 Then Call Sell("SwingSell", swingSellPt, stp, i)
          Else

                  If marketPosition <> 1 Then Call Buy("TrendBuy", trendBuyPt, stp, i
 If marketPosition <> -1 Then Call Sell("TrendSell", trendSellPt, stp, i)

         End If
```

Once we calculate the Bollinger Bands we can then start to place the orders. The BollingerBand subroutine assigns the upper band to the trendBuyPt and the lower band to the trendSellPt. So, we now have our trendBuy, trendSell, swingBuy, and swingSell price points. All we need to do now is figure out which ones of these needs to be placed. We only place the swing stop orders in choppy market mode and this occurs when the cmiVal drops below 0.2. If the cmiVal is greater than or equal to 20% we then place the trending stop orders.

After the entry orders are placed we need to place our protective stops.

```
protStopAmt = 3 * Average(myTrueRange, 10, i)
         If marketPosition = 1 Then
                 If signalName = "TrendBuy" Then Call ExitLong("TrendLongEx", bollAvg, stp, i)
                 If signalName = "SwingBuy" Then Call ExitLong("SwingLongEx", entryPrice - protS-
topAmt, stp, i)
        End If

        If marketPositon = -1 Then
                 If signalName = "TrendSell" Then Call ExitShort("TrendShortEx", bollAvg, stp, i)
                 If signalName = "SwingSell" Then Call ExitShort("SwingShortEx", entryPrice +
protStopAmt, stp, i)
        End If
```

Notice how we tied our exit signals with our entry signals. If we have a long position and the signal name that put us into that trade is a "TrendBuy" then we only exit with the "TrendLongEx" signal. The "SwingBuy/Sell" entries are tied to the "SwingLong/ShortEx" signals.

I have included two years of continuous crude oil in this spreadsheet that you can test on. Please play around with the logic and plug in your own system and see if you can come up with a good system. Two things that I want to change in the next revision, which will increase accuracy, are:

1.) Create a subroutine that determines which order is closest to the market and execute only that one. Right now the system looks at the entries first and if the order is hit it will automatically execute, even though the liquidation order might be closer.

2.) Allow multiple entries on the same bar if we can determine with a high level of accuracy which occurred first – the high or the low of the bar.

Also, here are the codes for the Highest and Lowest functions:

```
Function Highest(dataList, length, offset, index)
Dim i As Integer
Dim tempHH As Integer

        tempHH = 0
        For i = index - (length - 1 + offset) To index
                 If (dataList(i) > tempHH) Then tempHH = myHigh(i)
         Next i
        Highest = tempHH
```

```
End Function

Function Lowest(dataList, length, offset, index)
Dim i As Integer
Dim tempLL As Double

        tempLL = 999999
       For i = index - (length - 1 + offset) To index
               If (dataList(i) < tempLL) Then tempLL = myLow(i)
        Next i
        Lowest = tempLL

End Function
```

I will repeat the core logic of the Thermostat system so that you won't need to extract it from the Visual Basic code. Here it is in its entirety. I would make sure you fully grasped this before tweaking or programming your own system.

```
Do While i < numRecords

   i = i + 1

   choppyPer1 = 0.5
   choppyPer2 = 0.75

   hh = Highest(myHigh, 30, 0, i)
   ll = Lowest(myLow, 30, 0, i)

   cmiVal = Abs(myClose(i - 29) - myClose(i)) / (hh - ll)

   trendLokBuy = Average(myLow, 3, i)
   trendLokSell = Average(myHigh, 3, i)

   buyEasierDay = 0
   sellEasierDay = 0

   keyOfDay = (myClose(i) + myHigh(i) + myLow(i)) / 3

   If (myClose(i) > keyOfDay) Then sellEasierDay = 1
   If (myClose(i) <= keyOfDay) Then buyEasierDay = 1


   If (buyEasierDay = 1) Then
      swingBuyPt = myOpen(i + 1) + Average(myTrueRange, 10, i) * choppyPer1
      swingSellPt = myOpen(i + 1) - Average(myTrueRange, 10, i) * choppyPer2
   End If
   If (sellEasierDay = 1) Then
      swingBuyPt = myOpen(i + 1) + Average(myTrueRange, 10, i) * choppyPer2
      swingSellPt = myOpen(i + 1) - Average(myTrueRange, 10, i) * choppyPer1
   End If
   Call BollingerBand(myClose, 50, 2, bollAvg, trendBuyPt, trendSellPt, i)

   If (cmiVal < 0.2) Then
      If marketPosition <> 1 Then Call Buy(“SwingBuy”, swingBuyPt, stp, i)
      If marketPosition <> -1 Then Call Sell(“SwingSell”, swingSellPt, stp, i)
   Else

      If marketPosition <> 1 Then Call Buy(“TrendBuy”, trendBuyPt, stp, i)
      If marketPosition <> -1 Then Call Sell(“TrendSell”, trendSellPt, stp, i)

   End If

   protStopAmt = 3 * Average(myTrueRange, 10, i)
   If marketPosition = 1 Then
         If signalName = “TrendBuy” Then Call ExitLong(“TrendLongEx”, bollAvg, stp, i)
         If signalName = “SwingBuy” Then Call ExitLong(“SwingLongEx”, entryPrice - protStopAmt, stp, i)
   End If

   If marketPositon = -1 Then
         If signalName = “TrendSell” Then Call ExitShort(“TrendShortEx”, bollAvg, stp, i)
         If signalName = “SwingSell” Then Call ExitShort(“SwingShortEx”, entryPrice + protStopAmt, stp, i)
   End If

‘---------- End of System Logic - Do Not Change Next 2 lines -----------

   If (totProfit > maxEquityHigh) Then maxEquityHigh = totProfit
   If (maxEquityHigh - totProfit > maxDD) Then maxDD = maxEquityHigh - totProfit

‘----------------------------------------------------------------------

Loop
```

Download the code used in George’s Corner at ftp://www.FuturesTruth.com/pub/Thermostat.xls.

If you have any questions on this article or code it contains, feel free to contact George directly at George@FuturesTruth.com.

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You Say You're a Trader?
Be Prepared To Prove It To the IRS

by Jim Crimmins

The first and perhaps biggest hurdle that every new trader faces come tax time is to convince the Internal Revenue Service that you are, in fact, a professional trader and not merely an overactive investor. Fail to do so and the tax consequences could severely affect how much of your earnings Uncle Sam will allow you to keep.

The IRS well knows that most traders begin as investors looking to hold securities long-term for capital appreciation and favorable long-term capital gains rates. But during the past few years as market declines made short-term investing more attractive, the IRS has held fast to the line by which it sorts out the traders from the investors.

Does it really matter which camp you fall into for tax purposes? Absolutely. Investors, who file on Schedule A, are subject to the 2% threshold for deductible investment expenses (and hence cannot write off most of their expenses) and are limited to a $3,000 capital loss deduction. But as a trader who files on Schedule C, you write off 100% of your business expenses, and if you elected the mark-to-market accounting method, can offset all of your losses against income in the same year.
As a result, traders who ended the year with a profit could save thousands thanks to their unique tax status, while those who wound up in the red could realize a windfall of $20,000 or more in same-year tax write-offs they wouldn't be able to take as an investor.

Clearing the Trader Bar

Not surprisingly, the IRS keeps a close watch on individuals who claim the advantageous "trader in securities" tax status. Although the guidelines that separate traders from investors are far from clear, relying as they do more on appellate court rulings than IRS definition, there are certain activity profiles that the IRS is looking for before it grants trader tax status.

To qualify for trader status:

- You must seek to profit from daily market movements in the prices of securities and not from dividends, interest or capital appreciation;
- Your activity must be substantial, and
- You must carry on the activity with continuity and regularity.

To help determine if you meet these three tests, the IRS considers these qualifiers:

- Typical holding periods for securities bought and sold;

- Frequency and dollar amount of trades during the year;
- Extent to which you pursue trading to produce income for a livelihood, and
- Amount of time you devote to the activity.

Admittedly, there's plenty of gray area in these guidelines. For instance, what exactly constitutes "substantial" activity? What are the perimeters on holding periods? Can a part-time trader claim trader tax status?

So far, the IRS has left further delineation in the hands of the tax courts, which have been inclined to uphold the denial of trader status without shedding much light on how individuals might qualify for trader status in the first place.

Three Steps to Trader Tax Status

Follow these three steps to claim and protect your trader tax status:

1. Trade: The first step to convince the IRS that you are a trader is to "seek to profit from daily market movements." They're looking for a pattern of high trading volume and short holding periods. Keep your personal investments well separated from your trading business. The IRS also is looking for "earnest intent;" that is, you work diligently to manage transactions, conduct strategy sessions and make frequent trades.

2. Turn: Although no exact number of transactions has been established, one tax court case found that 75 trades a year was insufficient to warrant trader tax status. The IRS is not only looking for "substantial activity," but "frequent, regular and continuous" trading as well. That means volume. The feds need to know that you approach this as a business, not a hobby. Fail to convince them of that and you're back in investor-land.

3. Endure. If you want to reap the benefits of the trader business status, it stands to reason that you must actually be in business and remain that way for the entire tax year. Of course, you'll also need to convince the IRS you deserve this advantageous business status by showing a healthy flow of trades, significant dollar amounts and short holding periods, all the signs that you're attempting to make your living as a trader. This is what constitutes "continuity and regularity." While it may seem unfair, if you suspend business for any reason, say by taking the summer off, or you flame out as a trader after nine months, the IRS has made it very clear that they will deny your claim for trader tax status.

Best Defense: A Business Entity

Once you obtain trader tax status, you're not entirely in the clear. Owing to the capricious nature of appellate rulings and the ever-evolving tax code, there are no guarantees that the trader status you enjoy today will still be there tomorrow.

Take Frank Chen for example, he lost his Trader Status because he did not trade consistently. Furthermore the IRS determined that if his trades were consistent he would have still lost his status because he held a second job.

One good way to avoid the Mr. Chen stumble and protect your trader tax status is to trade under a business entity. Not only is that where the biggest tax advantages reside, but a legal entity such as a C corporation or Limited Liability Company sends a strong message to the IRS that yours is an earnest and legitimate business enterprise worthy of trader tax status.

Jim Crimmins is the founder and President of Traders Accounting. He has become a nationally known speaker on tax strategies, entity structuring, and lifestyle change. Jim earned his stripes in corporate America as an executive with several NYSE companies both as a controller, operations manager, and ultimately COO. Traders Accounting specializes in home-based business accounting, tax and education that lead to the creation and management of "Tax Efficient Businesses". You can contact him through www.TradersAccounting.com or at 800-938-9513.

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Best Buys For 2008

by Al Thomas

Everyone seems to want to put his neck on the block to predict what stocks to buy for the coming year. I rarely do this, but this year this chicken will take a chance too.

If you are looking for that one in a million or rather one in 10,000 stocks that will run from $2.00 to $250 then stop wasting your time reading this column. In my decades of trading I have never been that lucky.

Notice I said lucky. So called analysis won't find it and if any newsletter does happen to stumble upon a 100%, 200%, 300% winner it wasn't through great market analysis because if it was they would be doing it every year. Don't let them BS you about how smart they were.

Finding any stock that will go against a major trend is more luck than knowledge. Go back to 2000 and see what the mavens were touting investors to buy then. Enron? Almost without exception every one was a loser. The best stocks (and there are no best stocks) will drop during a bear market.

When their favorite picks don't perform they brag that their portfolio did not go down as much as the S&P500 Index. What hogwash! They still lost money.

From 2000 to 2003 if you had your money under your mattress you would have been about 40% ahead.

Why am I talking about 2000? Because another 2000 is breathing down our necks right now. I have some excellent company in with my opinion. 2008 to ???? is going to make 1929 look like a "walk in the park" according to one of England's leading economists. They don't tell you the whole truth on CNBC-TV because their advertisers might cancel.

Investors don't like being in cash. They want their money "working". Of course, working and losing money is not what they had in mind.

There is, in this writer's opinion, only one safe place to be invested for the next 5 years. It will appreciate by a huge amount and protect against inflation as well. That's GOLD.

Brokers will tell you gold is no good because there is no return. There isn't any for him because he won't be making any commission. Gold will protect against real inflation, not the phony number of "CORE" inflation the government publishes. Core inflation is accurate provided you don't eat, buy gasoline or heat/air condition your home.

OK, I have fooled around long enough with the facts of what to expect this year so here is the only safe place to have money invested "for the long term" as brokers say: GOLD. In the form of GLD, gold stocks in GDX and some gold coins, but don't buy until about March 1 and buy in increments.

Plan on holding for about 2 to 5 years. The market may have bottomed by then. The smart investors will be the only ones with money to snap up those cheap shares.

*Al Thomas' best selling book, **If It Doesn't Go Up, Don't Buy It!** has helped thousands of people make money and keep their profits with his simple 2-step method. Read the first chapter and receive his market letter at www.mutualfundmagic.com to discover why he's the man that Wall Street does not want you to know.*

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A pessimist is one who makes difficulties of his opportunities; an optimist is one who makes opportunities of his difficulties.

- Reginald B. Mansell

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BEFORE THE CLOSE - DAYTRADING SECRETS

Three Drives To a Top Or Bottom

by Lundy Stafford Hill

Getting in a trade is easy. Getting out is tough. The goal of a trade is to maximize profits.

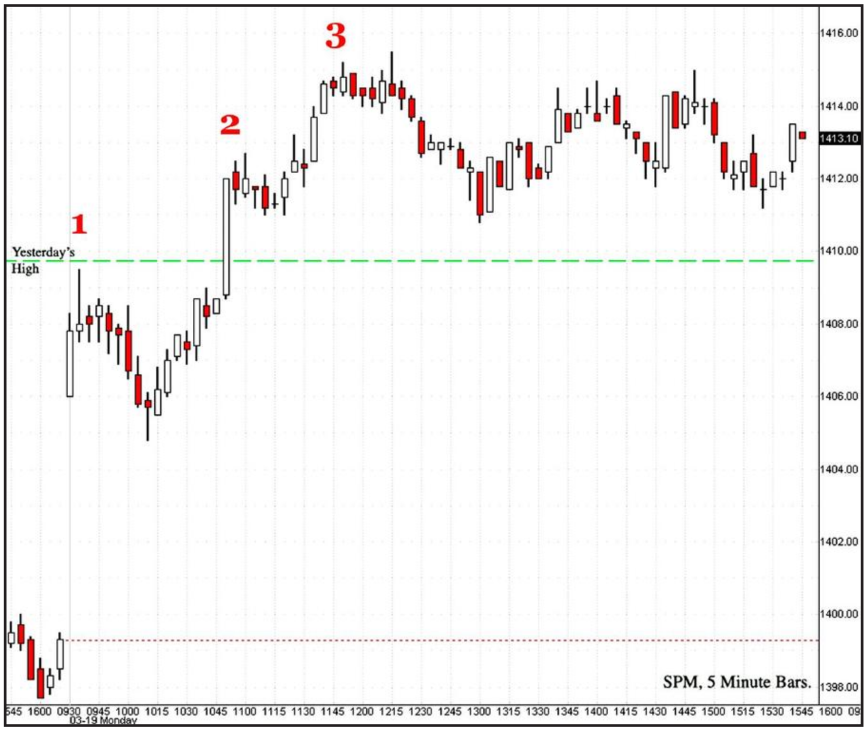

Chart 1: S&P 500 Futures, intra-day bar chart

We have all heard that "things happen in three's". This is true of trading also. Primary moves can show three waves or "drives" in the primary trend direction before the trend ends.

Chart One shows the S&Ps on a big gap up open with follow thru up to "1". This is major strength and should see further action to the upside. After an initial pullback, price makes it's second drive to "2". Then the third and final drive pushes price to "3".

The first drive carried prices from the previous close up roughly eleven points. Drive two was up ONLY eight points. Drive three went ONLY four points. Each successive drive was less than the previous drive. This is demand drying up.

In this case, long positioned should be liquidated when you see the potential "Double Top" at three.

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. You can lose money trading.

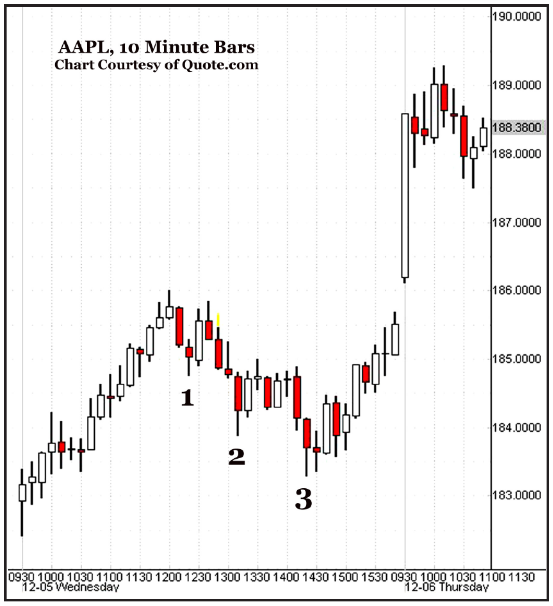

Chart 2: AAPL, intra-day bar chart

This pattern can also be used to enter a trade.

Chart Two shows Apple stock. After a nice move up off of the open, Apple stock retreats. It shows 3 drives down with drive three ending the reaction.

The Wide Range up bar shows strong demand off the lows at "3" and signal a potential buy point.

A nice rally ensues. Carrying through to the next day.

If you liked this article or even if you didn't, email me to let me know. What else would you like to see in future articles?

Lundy Stafford Hill is son of Futures Truth's founder, John R. Hill. He is president of Staffordtrading.com and can be reached at 800-270-1362 or lundish@aol.com

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CTA RESOURCE REVIEW

by Holliston H. Hurd

MarketEthos Capital

The Trading Principals for MarketEthos Capital are Faris P. Hitti, Sean P. Phelan, Debra Hitti and Christopher Kourakis. Coming from various trading backgrounds involving equities, options and futures with larger firms, on the floor and off, these principals have joined to form a CTA offering several programs. The two main programs are a Spread System that utilizes T notes and an Index System that trades 8 stock indexes.

MarketEthos Capital employs a multi-strategy approach applied to non-correlated, positive expectation strategies. These strategies include statistical arbitrage, objective or mechanical technical trades, and subjective or discretionary technical trades. The primary strategy employed by MarketEthos Capital is statistical arbitrage involving trades that match long and short positions in correlated securities, such as a yield curve spread involving different maturities of U.S. Treasury futures.

With its statistical arbitrage systems, MarketEthos Capital seeks to profit from fluctuations within the spread between these correlated securities as opposed to the direction of either or both of the individual contracts. Its systems incorporate volatility-based hedge ratios so profitability is not correlated with, or dependent upon, the performance of the markets being traded.

The past performance is no guarantee of future performance but with just over $5 million in assets this firm seems on the way to building a profitable CTA. The MarketEthos Standard Program ranked number 25 in our table. Review the firm's disclosure document for a complete review.

Holliston Hurd began her career under the tutelage of her father in the early 1970s at the age of 12. She managed close to $200 million on a short term reversal strategy during the late 1990s. Hurd is best known for her work on Congestion Phase Analysis. Her theories have been featured in Fortune Magazine, Futures Magazine and other publications. She appeared on CNBC several times and has been a featured speaker at investment conferences on technical market behavior.

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Forex / Futures trading is very risky and is not suitable for all investors. Past performance is no guarantee of future profits.

If you would like your CTA/Fund added to the rankings shown, please contact AutumnGold at info@autumngold.com or visit their website at www.autumngold.com/Forms/AddLink.htm for complete instructions.

Top 25 New CTAs - YTD Rankings

For Month Ending December 2007

For CTAs with $5,000,000 or Less under Management
Who commenced trading January 2004 or later

	Manager	Ytd Return	Current Losing Streak	Assets Under Mgt	Program Start Date
1	Optimus Capital Mgt - Diversified Prg (Client)	84.51%	0.00%	$1,278,420	Aug-07
2	Slaton Capital Mgt LP - Diversified Velocity Prg	56.36%	0.00%	$149,528	Sep-07
3	Elite E Services - FX V1	56.23%	0.00%	$2,500,000	Feb-07
4	ALP Capital - MK BC Futures Program	55.65%	-1.73%	$0	Jan-06
5	Vision Capital Management, LLC	54.04%	0.00%	$3,500,000	Feb-06
6	ClaraVista Capital Mgt - Thuban Prg	47.36%	0.00%	$1,025,000	Jan-07
7	Futures Truth - HiProb US Prg	47.17%	0.00%	$4,600,000	Aug-06
8	Schwab Capital Advisors LLC - Options Prg	40.40%	0.00%	$41,860	Aug-07
9	Robinson-Langley Capital Mgt, LLC - MAP	37.16%	0.00%	$482,207	Jan-07
10	MarketEthos Capital - ME Plus 3X Prg	36.36%	0.00%	$3,800,000	May-06
11	Parizek Capital Inc. - Currency Prg	30.78%	-10.41%	$250,993	Apr-06
12	Crescent Bay - Balanced Volatility	30.52%	-7.00%	$700,000	Aug-07
13	Innovative Capital Mgt - Call Premium Prg	26.81%	0.00%	$5,000,000	Jan-07
14	FX Quant - Quantitative Currency Trading Prg	25.35%	0.00%	$204,000	Mar-06
15	H T Funds LLC - MAP (Client)	23.04%	0.00%	$300,000	Aug-07
16	Altis Partners Jersey Ltd - Global Commodity Portfolio	21.59%	0.00%	$1,000	Apr-06
17	Eickelberg & Assoc - Stock Index Option Prg	20.38%	0.00%	$2,000,000	Mar-06
18	Integrated Managed Futures Corp	17.69%	-11.72%	$3,500,000	Feb-07
19	Traderight Limited - Global Resources Leveraged	17.25%	-2.01%	$5,000,000	Nov-06
20	Core Global Capital, LLC - Global Diversified Prg	16.12%	0.00%	$804,000	Jan-07
21	Dubia Capital - S&P 500 Index Prg	14.87%	-3.55%	$500,000	Oct-06
22	Mercator Capital Mgt - Program 1	12.06%	0.00%	$448,000	Oct-07
23	Pacific Capital Advisors Inc. - Vanguard Prg	11.39%	-1.03%	$357,000	Apr-07
24	Revolution Capital Mgt - Alpha Program	9.82%	0.00%	$3,994,000	Jun-07
25	MarketEthos Capital - ME Standard Prg	8.25%	0.00%	$1,250,000	Mar-06

Past Performance is not indicative of future results. There is a risk of loss in futures trading.

Data Source: Autumn Gold

THE RISK OF TRADING COMMODITY FUTURES, OPTIONS AND FOREIGN EXCHANGE ("FOREX") IS SUBSTANTIAL. THE HIGH DEGREE OF LEVERAGE ASSOCIATED WITH COMMODITY FUTURES, OPTIONS AND FOREX CAN WORK AGAINST YOU AS WELL AS FOR YOU. THIS HIGH DEGREE OF LEVERAGE CAN RESULT IN SUBSTANTIAL LOSSES, AS WELL AS GAINS. YOU SHOULD CAREFULLY CONSIDER WHETHER COMMODITY FUTURES, OPTIONS AND FOREX IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. IF YOU ARE UNSURE YOU SHOULD SEEK PROFESSIONAL ADVICE. PAST PERFORMANCE DOES NOT GUARANTEE FUTURE SUCCESS. IN SOME CASES MANAGED ACCOUNTS ARE CHARGED SUBSTANTIAL COMMISSIONS AND ADVISORY FEES. THOSE ACCOUNTS SUBJECT TO THESE CHARGES, MAY NEED TO MAKE SUBSTANTIAL TRADING PROFITS JUST TO AVOID DEPLETION OF THEIR ASSETS. EACH COMMODITY TRADING ADVISOR ("CTA") IS REQUIRED BY THE COMMODITY FUTURES TRADING COMMISSION ("CFTC") TO ISSUE TO PROSPECTIVE CLIENTS A RISK DISCLOSURE DOCUMENT OUTLINING THESE FEES, CONFLICTS OF INTEREST AND OTHER ASSOCIATED RISKS.

PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION ON INVESTING IN THIS PROGRAM SOLELY ON THE PAST PERFORMANCE PRESENTED. ADDITIONALLY, IN MAKING AN INVESTMENT DECISION, PROSPECTIVE CLIENTS MUST ALSO RELY ON THEIR OWN EXAMINATION OF THE PERSON OR ENTITY.

FOR THE RECORD

Enforcement Press Releases From the CFTC

November 2007

Florida Federal Court Imposes Sanctions of More Than $20 Million Against a South Florida Firm Cromwell Financial Services, Inc., and Five Area Residents in a Commodity Options Fraud and Failure to Supervise Case, 5408-07, November 7, 2007.

CFTC Settles Natural Gas False Reporting and Attempted Manipulation Lawsuit with Energy Trader; Defendant Paul Atha, a Former Trader at Mirant Americas Energy Marketing, L.P. (Mirant), Ordered to Pay a $200,000 Penalty, 5409-07, November 8, 2007.

Five Current and Former Coral Energy Traders Settle CFTC Charges for False Reporting and Attempted Manipulation in Natural Gas Market; Defendants Ordered to Pay $1 Million Penalty, 5411-07, November 9, 2007.

CFTC Obtains Permanent Injunction in Fraud Action Against New York Hedge Fund Operator Cornerstone Capital Management, LLC and its Principal, Atlanta Resident Joseph T. Profit II, 5412-07, November 14, 2007.

CFTC Charges Elizabeth Baldwin, Of Newport, Rhode Island, With Fraudulently Soliciting & Obtaining More Than $500,000 To Trade Commodity Futures, 5414-07, November 15, 2007.

California Federal Court Orders Resident Brett E. Lovett to Pay More Than $635,000 in Sanctions in Fraud Action Brought by the CFTC, 5416-07, November 29, 2007.

December 2007

CFTC Revokes the Introducing Broker Registrations of Next Financial Services Unlimited, Inc. and New World Trading, LLC, 5418-07, December 6, 2007

Michigan Federal Court Orders Florida Corporations Millenium Trading Group LLC and Worldwide Clearing LLC, and Florida

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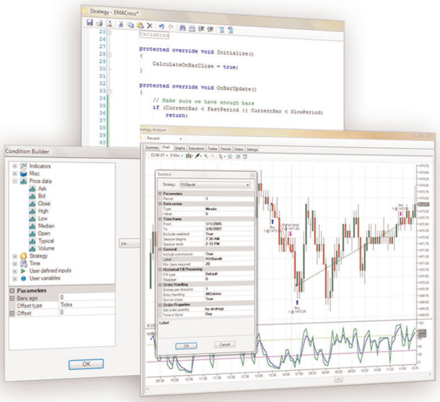

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Resident Cedric Stanton, to Pay More Than $10 Million in Sanctions, 5420-07, December 6, 2007.

Tennessee Court Finds Fraud and Imposes More Than $9.9 Million in Sanctions against Tennessee Forex Firm FxTrade Financial and its Principals and Salespersons in CFTC Action, 5421-07, December 12, 2007.

CFTC Sues One World Capital Group, LLC and its President John Edward Walsh for Inability to Demonstrate it had Required Capital, 5424-07, December 18, 2007.

Nebraska Federal Court Orders Lawrence J. Volf, Commercial Hedge Services, Inc., Prime Trading Company, Inc., Sherman County Management, Inc., Sherman County Bank, and PT Holdings, Inc. to Pay $325,000 in Restitution to Farmers, 5423-07, December 18, 2007.

CFTC Sues Futures Commission Merchant Forex Liquidity LLC Alleging Undercapitalization in Excess of $11.6 Million, 5426-07, December 19, 2007.

MF Global Inc. and Thomas Gilmartin to Pay Over $77 Million to Settle Actions by CFTC and Receiver ad litem, 5427-07, December 26, 2007.

CFTC Forex Boiler Room Fraud Action Nets $3.4 Million in Sanctions Against ìRichmond Globalî and Vincent Danio; Defrauded Customers Lost More Than $1.7 Million Trading Forex, 5429-07, December 28, 2007.

Margins Used For The Master Performance Table

Austrailan $	$1,150	Dollar Index	$1,100	Japanese Yen	$2,000	Natural Gas	$10,000	Swiss Franc	$1,400
Bean Oil	$450	Eurodollar	$700	Coffee	$1,800	Nikkei	$3,800	Soybean Meal	$550
British Pound	$1,400	Mini-Midcap	$2,150	Lumber	$1,100	Mini-Nasdaq	$3,000	S&P 500	$15,750
Cocoa	$900	Mini - SP	$3,150	Live Cattle	$850	Orange Juice	$1,400	Sugar	$800
Canadian $	$1,200	Euro Currency	$2,100	Live Hogs	$900	Pork Bellies	$1,200	Silver	$6,000
Crude Oil	$3,750	Feeder Cattle	$1,100	Municipal Bond	$750	Platinum	$2,000	Treasury Bills	$300
Corn	$500	Five Year	$400	SP Midcap 400	$13,500	Mini Crude	$1,750	Treasuy Notes	$600
Copper	$7,000	Gold	$4,000	Mini-Russell	$2,700	Russell 2000	$13,000	US Bonds	$900
Cotton	$1,000	Heating Oil	$5,000	Mini Value	$4,375	Rough Rice	$550	Wheat	$700
Dow Jones	$4,000	Unleaded Gas	$6,000	Nasdaq	$15,000	Soybeans	$800	NYFE	$15,200

Last Updated November 2006.

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:

Advanced Systems

297 Sassafras Dr. • Easley, SC 29642
Voice: (864) 220-5542 • info@advancedsystemsinc.com • www.AdvancedSystemsInc.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
224	Anticipation	?	?	May-95	254	Black Box
295	Anticipation II	?	?	Jan-99	262	Black Box
504	Natural Gas Trader - MA	?	?	Aug-05	84	Black Box
505	Natural Gas Trader - GA	?	?	Aug-05	129	Black Box
506	Natural Gas Trader - LA	?	?	Aug-05	92	Black Box
526	Natural Gas Offense	?	?	Aug-05	93	Black Box
573	Anticipation III	?	?	Jan-06	238	Black Box
574	Anticipation IV	?	?	Jan-06	206	Black Box

Advanced Trading Systems

Charles Tanti
www.ats3200.com • ats972@ats3200.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
361	ATS-3200	$2,750	?	Jan-01	157	Black Box. Download a 30 day demo at
362	ATS-6400	$1,950	?	Jan-02	15	www.ats3200.com.

Allen, R.C.

(916) 622-9397

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
31	The Miracle Trading Method	$99	4	Jun-86	82	

Antrobus, Bev

antbevca@yahoo.ca

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
575	PowerTrader	See vendor	???	Oct-06	163	

AutoTrading Systems

Tim Rea
54 Paton Road, R.D. • Richmond, Nelson 7081 • New Zealand
Phone: +64-3-669-0770 • www.autotradingsystems.com • info@autotradingsystems.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
599	Auto 2 Way	See vendor	???	Aug-07	172	
600	Auto Spike	See vendor	???	Aug-07	165	
601	Auto ExtremeR	See vendor	???	Aug-07	167	
602	Auto SwingR	See vendor	???	Aug-07	181	
603	Auto Core Duo	See vendor	???	Aug-07	125	

Barna, Mike

140 Old Orchard Dr. • Los Gatos, CA 95032
Voice: (408) 356-1800 • Fax: (408) 358-8024 • mike@tradingsystemlab.com
www.TradingSystemsLab.com and www.MesaSoftware.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
266	Magnet	$2,000	<5	Nov-97	56	Black Box systems have constant parameters.
269	Basis	$2,500	<5	Jan-98	224	Cost includes Software only on all systems
270	Basis II	$2,500	<5	Jan-98	105	by Alfaranda CTA.
278	Compass	$2,500	<5	Mar-98	69	
279	Arcs/Arcs-DT	$3,750	<5	Mar-98	237	Arcs can also be utilized to day trade
302	ArcsPlus	$3,750	<5	Aug-99	133	the S&P500 using intraday data.
318	Weaver	$2,500	<5	Jul-00	61	
319	Weaver-MT	$2,500	<5	Jul-00	137	
367	Zeeport	$2,900	<5	Dec-02	99	
395	Brix	$3,500	<5	May-02	50	
426	Tzar	$2,900	<5	Mar-03	44	
432	Alfa-MAXX	$2,900	<5	May-03	11	

Been, Erik

1435 Kendall Dr. • Boulder, CO 80303

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
262	William Tell Bonds	$3500 software $4000 disclosed	>10	Sept.97	21	Short term pattern recognition system designed for TradeStation.

Bristor, Joe

Veteran Trader Services
3134 Wright St. • Sacramento, CA 95281
(916) 485-0555

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
26	Night & Day Day-Trading		>10	Jan-87	98	Sold Out
42	QUAD Level Trend System	$995	3	Dec-87	209	Optimized 12/1/87

Brock, Gila

Market Data Corp.
3910 FM 1960 West # 230 • Houston, TX 77068
(800) 433-7068

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
114	Second Income	$495	6	Feb-91	245	Software to Day Trade SP 500

Brown, Kevin

Capital Concepts
2316 Lavendale Ct. • Austin, TX 78748
(800) 433-7068 • www.swingtraderguide.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
296	Capcon1	$249	>5	Jan-99	242	E-mail kbrown@lords.com

Vendor Directory #1-2008

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:

The Center for Commodity Research and Trading, Inc.
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Chicago, IL 60604
Voice: (312) 528-3171 • Fax: (312) 902-6234 • info@ccrt.com • www.ccrt.com

365	Advent	????	????	Jan-02	222	Long Term Multi-Mkt TrendFollowing System

Chalek, Mike
Universal Technical Systems, Inc.
P.O. Box 1665 • Estes Park, CO 80517
Voice: (970) 586-4610 • wetradeall@aol.com • www.tradefutures.com

562	Dual Thrust	See vendor	4	Aug-06	16	Four optimizable parameters; also ranked in Forex MPT.
590	Dual Thrust 2	See vendor	4	Mar-07	34	

Chan So Han
chansohan@gmail.com

534	CrudeExtreme	$1,995	????	Jan-06	6	

Cheung, Rickey
www.rc3200.com

461	RC Success	????	????	Apr-04	40	
519	RC Success 3	????	????	Nov-05	244	
565	RC Chance	????	????	Oct-06	94	
566	RC Book 2	????	????	Oct-06	121	
567	RC Edge	????	????	Oct-06	90	
570	RC Advance ++	????	????	Dec-06	232	
576	RC Shine	????	????	Feb-07	143	
592	RC Courage	????	????	Jun-07	213	
597	RC Chance+	????	????	Aug-07	118	
598	RC Trend	????	????	Aug-07	71	

Clayburg, John Dr.
29568 Hwy. 141 • Coon Rapids, Iowa
(712) 684-5239

234	Belly Trader	?	<5	Dec-95	65	Simple system to trade the pork bellies.
235	Feeder Trader	?	<5	Dec-95	192	Simple system to trade the feeder cattle.
250	Cyclone	$2,900	>10	Jul-96	188	S&P daytrade system for Trade Station

Creative Breakthrough, Inc. CTA
Jack F. Cahn, CMT
7500 West Lake Mead Blvd., Suite 9-151 • Las Vegas, NV 89128
One Poinsettia Ct., Unit #25 • Emerald Springs - Mooloolaba • QLD Australia 4557
Toll-free from US (800) 618-3820 • in Australia 61-7-5444-5762
jfc@traderassist.com • www.traderassist.com

405	% C Daybreaker	See vendor	?	Oct-02	221	
605	GEMS Nat Gas Mini	See vendor	?	Jun-07	144	

Creative Trading Systems
Fanus Sevenster
P.O. Box 631429 • Irving, TX 75063
info@CreativeTradingSystems.com • www.CreativeTradingSystems.com

511	CTS Crash Control	?	<5	Oct-05	225	
512	CTS BrB System	?	<5	Oct-05	128	

Culler, Mike
c/o Futures Truth Co. 294 N. Hillside Rd. • Hendersonville, NC 28791
(828) 697-0273

104	Mike Culler System	$400	4	Jul-89	116	Not Optimized

Dance With The Markets
Anthony Hart
Voice or Fax (253) 295-6937
info@DanceWithTheMarkets.com • www.DanceWithTheMarkets.com

417	Samba	$5,000	????	Feb-03	131	

Day Trading Institute
1501 Brazos Trail, Suite A • Plano, TX 75075
(214) 424-9122

136	Delta Threshold	$975	<5	Oct. 90	239	System to daytrade the S&P 500

Daytrading Educators
7909 Morningdew Dr., Suite 1216 • Plano, TX 75025
(972) 567-9350 • www.daytradingeducators.com

386	Balance Point	See vendor	<5	May-02	184	System to daytrade the S&P 500

Dennis, Robert Jr.
P.O. Box 534 • E. Bridgewater, MA 02333
(508) 378-7385

4	Dennis Relative Strength	?	<5	Jun-86	54	Not Optimized
105	Scooter	$365	2	Dec-89	18	Not Optimized

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:

Dr. Smart Trading, LLC

Christian Smart, Ph.D.
P.O. Box 11664 • Huntsville, AL 35814
dr-smart@usa.net • www.drsmarttrading.com

523	Intensity	$999	?	Dec-05	170	Fully disclosed system. Trading Recipes and TradeStation code available.
577	Intensity LT	for both	?	Jan-07	175	For $999 you get both systems.

Duffy, Joe

102a	Pulsar Impulse	$244	>5	Jan-89	174	Optimized 3/88. Simple rules
102b	Pulsar Volatility	for both	>5	Jan-89	41	

eForex, Ltd.

Haflidi Eliasson • Sudurgata 29 • 101 Reykjavik, Iceland
www.simnet.is/eforex • eforex@simnet.is

436	S&P Day	$2,000	?	Jun-03	117	
445	EuroDynamics LT	$950	?	Sep-03	13	
569	EuroMax	$650/yr	?	Oct-06	136	Also available for a monthly subscription of $95/month.

Ehlers, John

MESA
Box 1801 • Goleta, CA 93116
(805) 969-6478 • Mike Barna (408) 356-1800 • www.mesa-systems.com

255	Sierra Hotel	$995 TS or SC software $495 Mesa DLLs	?	Jan-97	23	TradeStation compatible software with proprietary Mesa DLLs. Tradestation programming by Mike Barna.
268	R-MESA 3	Call Vendor	?	Jan-97	155	R-Mesa is a synthesis of Mesa and R-Breaker
321	MESA Bonds	Call Vendor	?	Jul-00	3	
411	R-MESA 5	Call Vendor	?	Mar-02	60	R-Mesa is a synthesis of Mesa and R-Breaker
412	Mesa Max	Call Vendor	?	Mar-02	227	
435	Mesa T-Notes	Call Vendor	?	Jan-03	1	

eMarCoSoft y Cia Ltda

John Lozano
Calle 94 No. 11-29 Of. 604 • Bogota, Columbia
www.emarcosoft.com • info@emarcosoft.com

521	Elsie	$1,995	?	Nov-05	199	Black Boxes - TradeStation compatible
555	GoldLingote	$1,495	?	Nov-05	127	All systems are also custom programmable for eSignal, Metastock or stand alone applications.
557	Madera2x4	Contact Vendor	?	Nov-05	64	
558	ZumaFria	Contact Vendor	?	Nov-05	63	
559	OCTANE92	$4,995	?	Nov-05	87	
582	Red Copper	$1,495	?	Jan-07	148	
583	Aussie Trader	$2,995	?	Jan-07	193	
584	Kannatta	$2,995	?	Jan-07	2	
585	Maya Legacy	$9,995	?	Jan-07	138	
586	Franc Trader	$2,995	?	Jan-07	38	
587	Silver Bullet	$1,495	?	Jan-07	159	
588	Cowbelle	$1,995	?	Jan-07	260	
591	PUMP#1	$4,995	?	Jan-07	112	
593	Yankee DX	$4,995	?	Jan-07	24	

Fast Market Systems

Stuart Davis
7042 Winter Ridge Place • Castle Rock, CO 80108
804-201-1114 • fastmarketsystems@comcast.net • www.fastmarketsystems.com

507	FMSadvantage	See vendor	?	Sep-05	152	

Financial Facilitators

2125 Kimberely Circle • Eugene, OR 97405-5821
(800) 256-6248 • SPU@finf.com • www.finf.com

232	SP\U	$1250 software $495 Annual	>10	Sep-95	202	Short term system trading the S&P.

First Global Captal Management

Paul Fribush RIA, CTA
1813 Madison Ave. • Greenesboro, NC 27403
336-282-9450 • Fax 336-282-7213 • pfribush@aol.com

404	FGC Emerald	See vendor	?	Oct-02	150	Money management program only

Fisher, John

Skyline Computers • 36 Clarendon Rd. • Asheville, NC 28806
(828) 285-9952

387	Tuition Long Term	$995	?	May-02	158	Available in Excel or TradeStation format

Fitschen, Keith

Trade System
9220 Holly Hill Farm Rd. • Charlotte, NC 28277
(800)372-3942 • Fax: (704) 752-7992 • support@trade-system.com • www.trade-system.com

207	Aberration	$2,295	<5	Dec-93	197	Longer term model that comes with software.
300	Aberration Plus	Call Vendor	>5	Mar-99	236	Aberration with trailing stop logic.
366	I-Master	$10,000	?	Nov-01	114	By Keith Fitschen and Murray Ruggiero.

WWW.TRADING-SOFTWARE-COLLECTION.COM

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:

Founder Trading

www.foundertrading.com • info@foundertrading.com

538	Keystone	See vendor	????	Apr-06	37	These systems may only be traded through participating brokers.
552	Maxim	See vendor	????	Apr-06	9	Monthly system subscription fees are based on the system selected & the
553	ArchHelix	See vendor	????	Apr-06	NLT*	number of contracts being traded. Contact vendor for complete details.
596	Mosaic	See vendor	????	Jun-07	251	

Fox, Dave

P.O. Box 114, Hancock, ME 04640
(866) 749-3228 (US & Can) • 386-428-8847

236	Dollar Trader for Currencies	$1,500	10	Jan-96	4	Software Package, also available in TradeStation format

Ford, Joseph

www.daytraderfutures.com • spartan@daytraderfutures.com

535	Spartan	$49/month	?	Feb-06	164	The system is available through Attain Capital.

Futures Truth Co.

294 N. Hillside Rd. • Hendersonville, NC 28791
(828) 697-0273

240	Dynamic Breakout	$300	>5	Mar-96	81	Simple adaptive rules can be put into Excel
249	F.T. version Turtle Trading	$100	>10	Jan-90	75	Russel Sands is the primary source of Turtle
281	Samurai 7	$300/month	>5	May-98	29	teaching along with its many facets. 1361
282	Samurai 31	$300/month	>5	May-98	NLT*	S. Federal Highway, Boca Raton, FL 33432.
283	Samurai 35	$300/month	>5	May-98	20	Monthly lease basis only
303	Dyn Moving Avg Crossover	$50	>5	Aug-99	196	System logic revealed in TradeStation code.

Gettes, Lee

1799 Kiowa Ave #107-646 • Lake Havasu City, AZ 86403
(928) 855-3728

59	VOLPAT	$1,500	>5	Oct-88	8	Simple rules to Day Trade SP.
121	BondPat	$295	<5	Mar-91	266	Simple rules to Day Trade Bonds.
203	Market Mapping	$2,900	>10	Jan-94	187	Rules to short term trade many commodities.

Gibbs, Andrew

7B Takutai St. • Parnell • Auckland NZ
www.agxtreme.com • andrew.gibbs@xtra.co.nz

480	Mechwarrior	Lease or purchase	?	Dec-04	110	Lease through Attain Capital or contact vendor for purchase information.
485	Mechwarrior ES	Lease or purchase	?	Dec-04	139	Lease through Attain Capital or contact vendor for purchase information.
578	Black Crusader UD	Lease or purchase	?	Jan-07	171	Lease through Attain Capital or contact vendor for purchase information.
579	Black Crusader UD - Mini	Lease or purchase	?	Jan-07	212	Lease through Attain Capital or contact vendor for purchase information.

Grimes, Adam

adamgrimes@mindspring.com

451	Longrifle	$2,500	?	Jan-04	211	

Hamedanian, Parviz

www.Market-Rider.com • parvizh5@yahoo.com

383	Market Rider	$2,500	?	Apr-02	247	

Harvest Trading Co.

193	Kylie	$3,500	12	Jun-93	190	Simple mechanical system.

Hughes, Chuck

741 Cox Rd. • Moorestown, NJ 08057
(609) 234-3903

265	Dynamo	$3,500	>10	Jun-97	149	Rules and software. ** BLACK BOX **

Jaekle, Urban

Parcusstr. 17a • 64293 Darmstadt • GERMANY
Ujaelke@aol.com • www.toptrader-report.com

496	Time	See vendor	????	Apr-05	151	

Jewell, Greg

g_jewell_temp@yahoo.com

581	SledgeHammer	$1,399	<5	Jan-06	5	

Keating, Mark

Better Trading
3219 Yonge St., #311 • Toronto, Ontario M4N 2L3 • CANADA
keating@itrends.com

399	Prism Growth	$1,600	?	Aug-02	154	

Keener Capital Management. LLC

www.keenercapital.com • (888) 697-0991

378	Octane	$999	<5	Apr-02	36	Fully disclosed. TradeStation compatible.
430	Shockwave	$1,499	<5	Aug-04	248	

Kelly, Vilar

11 Pinecrest Drive • Flat Rock, NC 28731
(Mike Barna (408) 356-1800

242	The Big Blue	$1,000	10+	Aug-96	107	Simple S&P Daytrade system.

Knees, Hans Guenther

Gruener Weg 8 • 35641 Schoeffengrund • GERMANY
GK-TradingSystems@web.de

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
294	GK - Currency Trader	$2,950	<5	Aug-98	141	Longer term multi-market system.
348	GK - Interest Trader	$2,950	????	Feb-02	231	Formerly known as Accordance.
349	GK - Energy Trader	$2,950	????	Feb-02	53	
487	GK - Energy Trader II	$2,950	????	Nov-04	33	
488	GK - Meat Trader I	$2,950	????	Nov-04	263	
489	GK - Energy Trader	$2,950	????	Nov-04	19	
550	GK - Universal Trader I	See vendor	????	Mar-06	205	
551	GK - Universal Trader II	See vendor	????	Mar-06	103	

Korzenecki, Giles

141 W. Jackson , Suite 1800A • Chicago, IL 60604
888-281-9566 • gkorz@foxinvestmentx.com • www.marketdirection.net

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
307	Amos' Root	$75/month	>5	May-00	31	Trend following systems.
308	US One	$75/month	>5	May-00	77	
332	Genesis B	$75/month	>5	Jan-01	109	
333	Black Gold	$75/month	>5	Jan-01	7	
334	JJ	$75/month	>5	Jan-01	220	
384	Market Direction	$75/month	>5	Mar-02	83	
413	SPMD 500	$200/month	????	Apr-05	91	Developed with Dave Wresinski

LeBeau, Charles

Sys. Traders Club
50-B Peninsula Center Drive, # 324 • Rolling Hills Estates, CA 90274
Traderclub@aol.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
273	Big Dipper	$250	<5	Jun-97	166	LeBeau, Lucas and David Elden have formed the System Traders Club. Their objective is to provide robust and simple systems to their subscribers.All logic is fully disclosed and Trade Station code is available.
274	Lil' Dipper	$250	<5	Aug-97	249	
275	25 X 25	$250	<5	Oct-97	14	
297	Serendipity	$250	<5	Jan-99	258	
298	Sidewinder	$250	<5	Jan-99	268	
331	Crossbow	$250	<5	Oct-99	253	
335	Strategic	$250	<5	Oct-99	265	

longtermtrading.com

2736 Brentwood Pl. • Davis, CA 95616
(530) 758-6969 • Fax: (530) 758-5173 • info@longtermtrading.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
338	Countdown	$695	<5	May-01	176	Longtermtrading.com firmly believes that all potential traders must be fully informed as to a system's long term, non-optimized track record prior to its use. They strongly advise all prospective customers to fully explore their systems' track records on
339	Waverider	$995	<5	May-01	79	
340	Ready-Set-Go	$995	<5	May-01	161	
343	CoatTails	$695	<5	May-01	178	
380	Anomaly 1	$995	<5	Mar-02	207	
381	Anomaly 2	Both $1295	<5	Mar-02	214	

Lowry, Scott

9827 Waltham Dr. • Richmond, VA 23233
(804) 741-8765 • Fax: (804) 741-1654 • www.FutureMagic.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
309	Theta	$250/quarter lease only	???	Jun-00	32	Black box system available for lease only. Trade the first 60 days free.

Maeder, Eric & Best, Richard

Best & Co.
16 place Longemalle • 1204 Geneva Switzerland
41 22 3107700 • (Fax) +41 22 3107707 • www.vega-system.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
291	Vega	$3,800/year Lease only	????	Jun-88	191	A short term cycle based program.

Marshall Capital Group, Inc.

Steve Marshall
817 Colorado Ave., Suite 105 • Glenwood Springs, CO 81601
Voice: (970) 384-2722 • Fax: (970) 384-2997 • steve@marshallcapitalgroup.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
400	DirecTrend	See Vendor.	????	Sep-02	130	

McLarney, David

1003 Milchling Drive • Bel Air, MD 21015
(410) 893-8928 • Fax: (410) 638-0208 • flya7571@home.com

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
347	STO-X	$500/ea	<10	Jan-01	233	TradeStation compatible trading systems.
346	High/Low Swing	or $800 for both	<10	Jan-01	240	

Mermer, Michael

Traders Software
Voice: (954) 753-0199 • Fax: (954) 753-1804 • tsci@bellsouth.net

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
256	Expert Trader Short Term	????	????	Apr-97	86	Black Box TradeStation compatible software.
257	Expert Trader Long Term			Apr-97	72	The ETS Daily can trade a portfolio of markets.
272	Expert Day Trader			Jan-98	49	

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
Michalak, Piotr	Dynamicon ul.Chodkiewicza 6a/7 • 70-344 Szczecin • Poland office@futuresequity.com • www.futuresequity.com					
410	Statmirror	$1,750	????	Nov-03	160	
Nakayama, Kazuhiko	www.swingwaver.com					
525	Naka89	See Vendor.	????	Dec-05	134	
Nishimura, Takaiku	1-13 Chester Court 906 * Nihonbashi-Koamicho, Chuo-ju * Tokyo JAPAN 103-0016 Voice: +81-3-5856-4601 www.wvitrading.jp/index2.html					
524	FUJIKO.N	Lease Only.	?	Dec-05	203	
548	24.Fujiko	Lease Only.	?	Mar-06	210	
Orben, Steffen	865 West End Ave. Apt. 13A • New York, NY 10025 (212) 469-8052					
370	Geared Up	See Vendor.	<5	Mar-02	177	Simple rules.
401	Geared Up Mk I	See Vendor.	<5	Sep-02	204	Simple rules.
Orhan, Nihat	+41-79-590 91 79 • isvip@bluewin.ch					
470	EGE 6%	$2,500	???	Apr-04	28	
473	EGE 7 HighLow	$2,750	???	Aug-04	270	
Panagakis, George	555 Baywood Dr. • Newport Beach, CA 92660 (888) 887-1125 • george92075@aol.com					
221	Euro$Indicator	$475	1	Mar-95	257	Simple mechanical ED system
225	Bond and Yen Trading Sys	$1,900	5	Aug-95	22	Simple mechanical system.
Pee, S.L. and Pee, M.H.	Blk 660, #08-I36 • Jin Tenaga • Singapore 410660 p6608136@magix.com.sg					
323	The Ultimate Trading Device I	$3750 for both	<5	Aug-00	45	
324	The Ultimate Trading Device II		<5	Aug-00	74	
322	Moving Average Reversal Sys	$1,075	<5	Jun-00	132	
350	Challenger	????	<5	Mar-01	55	
Petros Development Corp.	Voice: (305) 630-9138 • Fax: (305) 574-7817 info@adromedafutures.com • www.andromedafutures.com					
364	Andromeda	$995 Disclosed	????	Dec-01	201	See vendor for complete pricing structure.
409	Abalone	$99	<5	Sep-02	142	
440	Pegasus	$1,495	<5	Sep-03	147	
441	Andromeda 2	See vendor	<5	Oct-03	169	
Poxon, Dave	Turning Point Research www.turningpointresearch.com Voice: (416) 907-2990 • Fax: (416) 907-9653					
568	Qtech S&P	$1,299	????	Sep-06	198	
F6	Qtech Portfolio FX	$1,999	????	Sep-06	6	Ranked in Forex MPT.
Profit Quest	Route 4 Box 2100 • Montpelier, VT 05602 (802) 223-9705					
231	ProfitQuest	$495	3	Dec-95	235	Simple system; Software included.
PWA Futures	2607 Partridge Ave • Arlington, TX 76017 (972) 386-2901					
111	DCS II	$995	4	Jan-90	234	Optimizable. Software.
196	Mystery System	$95	2	Nov-93	241	Simple rules.
299	Trend One	$125	3	Apr-99	216	
Reiter, Dave	P.O. Box 698 • Gainesville, TX 76241 (800) 974-8707 • 940-759-2191 firstcapital@ntin.net • www.dynamictradinggroup.com					
467	Dynamic Trend Trader	$199	10+	Apr-04	146	Fully disclosed
Robertson, Emily	1525 200th St., Langley, BC CANADA V2Z 1W5 Emily@TruNorthFarm.ca • www.TrueNorthFarm.ca/trading					
442	Vixen	$799	???	Feb-05	267	Mini Russell & mini Midcap daytrade system for TradeStation

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:
Ruggiero, Murray	1-866-550-0550 www.tradersstudio.com					
515	Trend Harmony	$999	???	Dec-05	67	Available with TradersStudio for $1,499.
561	Super Turtle Trader	$799	4	Dec-05	135	Price includes TradersStuido
571	Simple Harmony	See vendor	???	Dec-05	52	Price includes TradersStuido
Saidenberg, Rick	35 Tamarack Way • Pleasantville, NY 10570 rbreaker@spitfire.net					
186	R-Levels	$2,000	9	Jul-93	226	Simple rules; Trade Station code included.
187	R-Breaker	$3,000	11	Jul-93	39	Trade Station code and R-Levels included.
Sanderford, Mrs. M.						
34	Murlantic Cattle Method	$50	4	Jun-82	269	Not optimized. Simple rules.
Schmidt, John	16 Augusta Drive, # 5 • Vernon, NJ 07462 (973) 209-0105 • jonpau@earthlink.net					
106	1-2-3 System	$300	5	Dec-89	145	Non optmized systems can be purchased
198	1-2-3-4 System	$400	7	Dec-93	156	through Futures Truth.
Seival Systems	Carlos Chaves and Arthur Johannpeter Rua Mostardeiro 157 Suite 1408 • Porto Alegre - RS- BRAZIL cgchaves@hotmail.com • www.seival.com					
404	SAGA	See vendor	???	Apr-04	150	
491	HiProb	See vendor	???	Jan-05	76	
572	Hi%Mid	See vendor	???	May-06	123	
Sentive Yen Trader	(504) 781-2014					
248	Sentive Yen Trader	FREE	3	Jan-96	200	Described in TASC.
Stafford Trading Co.	3340 Peachtree Rd. • Tower Place, Suite 1800 • Atlanta, GA 30326 (404) 812-5360 • (800)-270-1362					
133	Universal	$995 Rules/ $350 Soft.	5	Oct-91	179	
171	FT S&P Daytrade	$650	6	Jun-92	78	
199	Universal LT	inc. in Univ.	5	Apr-93	57	
258	Stafford S&P Daytrade	$1,200/$1,800	9	Apr-97	229	S&P Daytrade system designed for today's volatility
304	Pendulum	$495	>5	Jan-00	58	
468	Universal 2.0	see vendor	5+	Nov-03	85	
Staman, Troy	P.O. Box 145 • Melbeta, NE 69355 trader@actcom.net					
123	Reverse Trend Entry	$350	12	Aug-89	246	Not optimized. Simple rules.
124	Black or White	$295 Rules/ $300 Software	3	May-90	195	Not optimized. Simple rules.
Stein, Tom	(800) 825-9030 • steintom@hotmail.com					
397	Bond Blaster	Call for price	<5	Jul-02	255	
Stowell, Joseph	Money Mgmt. Services 10314 Aldrich Avenue • North Rose, NY 14516 (315) 587-9651					
204	NCR	$1,000	10+	Dec-93	264	Not optimized. Rules.
Strategic Trading Systems, Inc.	Dean Hoffman (717) 766-7971 591-23 Geneva Drive • Mechanicsburg, PA 17055 (877) 682-5871 • Dhoffman@TradersTech.Net • www.TradersTech.Net					
342	Checkmate	$1,695	??	Apr-01	106	See vendor for complete pricing structure.
374	Synergy	$1,995	??	Mar-02	96	
483	Fusion	$2,495	??	Dec-04	66	

Sys #	System Name	Cost	# of Para-meters	Release Date	Rank this issue	Notes:

Stuckey, Randy
MindFire Systems
5 Cedar Lane • Crawfordsville, IN 47933
(765)866-8001

212	Catscan	Same as Catscan II	6	Oct-94	68	Some markets have been dropped & added, check release date for each mkt.
226	Catscan II	$1875 Rules / $150 T. S. code	6	Aug-95	162	CatScan system with 1 more optimized paramater.
253	Golden SX	$1,475	5	Jul-96	115	Simple system with 2 optimized parameters.
254	Golden SX CONST.	with GOLDEN SX	5	Jul-96	140	Same as Golden SX with fixed parameters.
280	Millennium 2000	$1,475	5	Mar-98	70	Simple system with 2 optimized parameters.
344	STAT	$1,475	<5	May-01	124	
345	STAT Constant	with STAT	<5	May-01	100	STAT system with fixed parameters.
421	Catscan III		>5	May-03	80	
422	Catscan III CONST.		>5	May-03	59	
563	Catscan IV	$1,450	?	Nov-06	119	Discount available when upgrading from earlier version.
564	Catscan IV CONST	$1,450	?	Nov-06	101	

Studnicki, Walter
C.E.R. Institute Inc.
PO Box 12176 • Scottsdale, AZ 85267
(602) 991-3410

17	Trender	$377	6	Jan-87	173	Not optimized. Trading rules.
139	T Bonds Day Trade	???	6	Jan-87	256	Not optimized. Trading rules.
140	Support/Resistance	???	9	Jan-87	252	Not optimized. Trading rules.

TAURUS Corp.
Michael & Rachel Chisolm
One South Washington St. • Winchester, VA 22601-4129
(540) 667-4827 • Fax: (540) 667-7484 • taurusco@intelos.net • www.tauruscorp.com

177	Grand Cayman System	$3,500	>5	Jun-92	230	Original version of this system. The price listed is for the Black Box.

Thieme, Ronald
11012 Bushnell CT • Fort Wayne, IN 46845
(219) 490-6187

233	Zenith*1000	???	10+	Oct-95	51	Short term S&P system - TradeStation comp.

TimingCharts.com
Shay Campbell
www.timingcharts.com • shay@timingcharts.com

604	Trend Weaver	???	???	Aug-07	48	

Tolan, John
1501 Walz Ave. • Glenwood Springs, CO 81601
(970) 948-6211 • info@trendchannel.com • www.trendchannel.com

292	Trendchannel	See vendor	<5	Jun-98	108	Very simple system that can trade a very diverse portfolio.

Traders Software
Ray Copeland
4100 NE 2nd Avenue, Suite 211 • Miami, FL 33137
Fax: (206) 600-7348 • www.advantzteam.com/en/analytics/prophet.php

93	Trader's Profit Motive	$2,500	3	Aug-89	73	Simple rules or software.

TradingVisions Systems, Inc.
7321 N. Altamont St. • Spokane, WA 99217
Voice (509) 466-8435 or (800) 878-1983 • Fax (330) 248-0034 • Systems@TradingVisions.com • www.TradingVisions.com

327	EarlyBird	$1500 or lease	<5	Jan-01	88	See vendor's website for complete pricing options.
580	EarlyBird II	$1500 or lease	>10	Aug-02	25	
415	Impetus	$1995 or lease	???	Jan-03	43	Will include both versions of Impetus
416	Cobalt	$1500 or lease	???	Jan-03	180	
431	EarlyBird III	$1975 or lease	???	Mar-03	46	
438	Spectrum	$1500 or lease	???	Aug-03	219	
469	Axiom Index	$2,995	???	Apr-04	223	
471	Axiom Long Term	$1,250	???	Apr-04	97	
509	Delphi Universal	$2,995 or lease	???	Sep-05	17	
F4	Delphi-Forex	See vendor	???	Sep-05	9	Ranked in the Forex MPT.
589	Impetus SP	$1995 or lease	???	Dec-06	27	Will include both versions of Impetus
594	Delphi Universal II Day	See vendor	???	Jun-07	215	
595	Delphi Universal II	See vendor	???	Jun-07	104	

Van Essen, Emil
2024 N. Racine Unit G • Chicago, IL 60614
(773)296-4363

288	EVE T-Bond Trader	$1,000	>5	Mar-98	62	Trading Rules.
267	XS_Bonds	$1,500	>5	Nov-97	243	Compatible with Easy Language.

Veecee Corp.
Van Gothreaux
209 Lauren Drive • Scott, LA 70583
Voice: (337) 344-9939

Sys #	System Name	Cost	# of Para- meters	Release Date	Rank this issue	Notes:
437	VC Daytrader	$200/month/SP	???	Aug-03	42	

Waldock, Andy
Awaldock@aol.com • www.waldockssignals.com

Sys #	System Name	Cost	# of Para- meters	Release Date	Rank this issue	Notes:
306	DCB Bond System	See Vendor	6	Jan-00	35	
540	DCB Wheat	See Vendor	???	Dec-05	113	
541	DCB Crude	See Vendor	???	Dec-05	153	
542	DCB Lean Hogs	See Vendor	???	Dec-05	120	
543	DCB Coffee	See Vendor	???	Dec-05	208	
544	DCB Lumber	See Vendor	???	Dec-05	111	
545	DCB Natural Gas	See Vendor	???	Dec-05	185	
546	DCB Cotton	See Vendor	???	Dec-05	102	
547	DCB Swing	See Vendor	???	Dec-05	186	

Watson, Brian
558 Linville Rd • Kernersville, NC 27284
(336)785-0750

Sys #	System Name	Cost	# of Para- meters	Release Date	Rank this issue	Notes:
271	Athena	$995	>5	Jun-96	183	Easy Language Code is available.

Wilder, Welles
Trend Research Ltd. • PO Box 128 • McLeansville, NC 27301
(336) 698-0500

Sys #	System Name	Cost	# of Para- meters	Release Date	Rank this issue	Notes:
65	Parabolic Stop	$65	4	Jan-87	189	Rules for all systems are included in one book.
82	Directional Movement		2	Jan-87	194	
84	Swing Index System		7	Jan-87	168	
85	Volatility		5	Jan-87	95	

Wright, David
33 Fourwinds Road • London, Ontario • Canada N6K3L1
(519) 657-7402

Sys #	System Name	Cost	# of Para- meters	Release Date	Rank this issue	Notes:
125	Dual Cross	$600	7	May-91	126	Not optimized.
247	Lil' Gapper II	???	3	Jan-91	261	Simple rules.
251	T-Bond 2000	???	5	Nov-96	271	Simple counter trend daytrading rules

Zwag, Peter
Voice: 61 3 9012 7596
info@trademaid.com • www.trademaid.com

Sys #	System Name	Cost	# of Para- meters	Release Date	Rank this issue	Notes:
450	Bounce 2	$150/month	?	Jan-04	89	
539	Turbo Trader Pro	$150/month	?	Mar-06	12	Lease US $150 per mini Russell contract per month.

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Questions? Comments? Something you'd like to see in an upcoming issue or a new trading system you'd like us to start tracking? Want more information on submitting a system for testing?

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- John Hill - John@FuturesTruth.com
- George Pruitt - George@FuturesTruth.com
- Donna Greene - Donna@FuturesTruth.com
- Joe Bobek - Joe@FuturesTruth.com
- Michelle Mapes - Michelle@FuturesTruth.com

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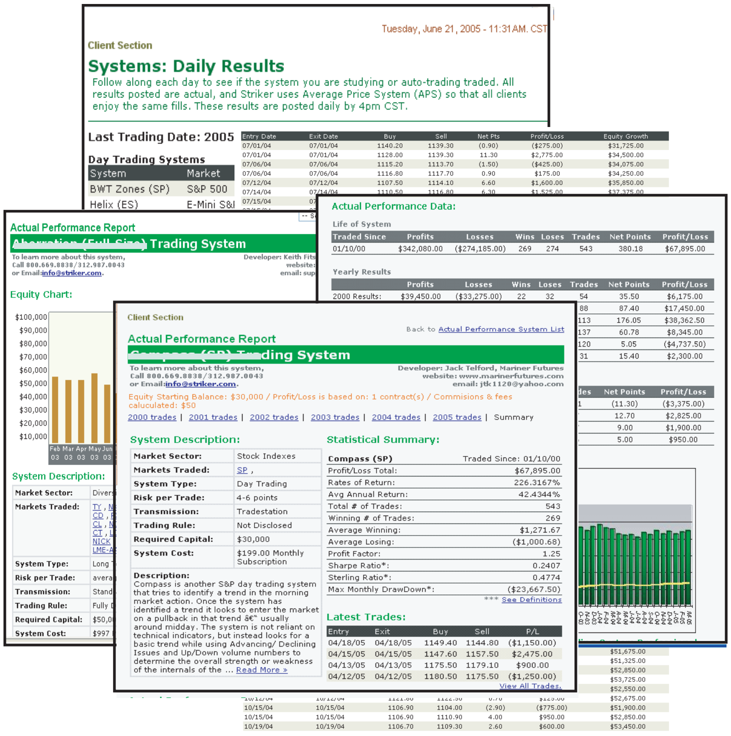

Tuesday, June 21, 2005 - 11:31AM. CST

Client Section

Systems: Daily Results

Follow along each day to see if the system you are studying or auto-trading traded. All results posted are actual, and Striker uses Average Price System (APS) so that all clients enjoy the same fills. These results are posted daily by 4pm CST.

Last Trading Date: 2005

Day Trading Systems

System	Market
BWT Zones (SP)	S&P 500
Helix (ES)	E-Mini S&I

Entry Date	Exit Date	Buy	Sell	Net Pts	Profit/Loss	Equity Growth
07/01/04	07/01/04	1140.20	1139.30	(0.90)	($275.00)	$31,725.00
07/01/04	07/01/04	1128.00	1139.30	11.30	$2,775.00	$34,500.00
07/06/04	07/06/04	1115.20	1113.70	(1.50)	($425.00)	$34,075.00
07/06/04	07/06/04	1116.80	1117.70	0.90	$175.00	$34,250.00
07/12/04	07/12/04	1107.50	1114.10	6.60	$1,600.00	$35,850.00
07/14/04	07/14/04	1110.50	1116.80	6.30	$1,525.00	$37,375.00
10/15/04	10/15/04	1106.90	1104.00	(2.90)	($775.00)	$51,900.00
10/15/04	10/15/04	1106.90	1110.90	4.00	$950.00	$52,850.00
10/19/04	10/19/04	1106.70	1109.30	2.60	$600.00	$53,450.00

Actual Performance Report

[redacted] Trading System

To learn more about this system,
Call 800.669.8838/312.987.0043
or Email:info@striker.com.

Developer: Keith Fits

Equity Chart:

System Description:

Market Sector:	Divers
Markets Traded:	TY , CD , CL , CT , NICK LME-A
System Type:	Long
Risk per Trade:	avera
Transmission:	Stand
Trading Rule:	Fully
Required Capital:	$50,0
System Cost:	$997

Actual Performance Data:

Life of System

Traded Since	Profits	Losses	Wins	Loses	Trades	Net Points	Profit/Loss
01/10/00	$342,080.00	($274,185.00)	269	274	543	380.18	$67,895.00

Yearly Results

	Profits	Losses	Wins	Loses	Trades	Net Points	Profit/Loss
2000 Results:	$39,450.00	($33,275.00)	22	32	54	35.50	$6,175.00
					88	87.40	$17,450.00
					113	176.05	$38,362.50
					137	60.78	$8,345.00
					120	5.05	($4,737.50)
					31	15.40	$2,300.00

Net Points	Profit/Loss
(11.30)	($3,375.00)
12.70	$2,825.00
9.00	$1,900.00
5.00	$950.00

Client Section

Back to Actual Performance System List

Actual Performance Report

[redacted] Trading System

To learn more about this system,
Call 800.669.8838/312.987.0043
or Email:info@striker.com.

Developer: Jack Telford, Mariner Futures
website: www.marinerfutures.com
email: jtk1120@yahoo.com

Equity Starting Balance: $30,000 / Profit/Loss is based on: 1 contract(s) / Commisions & fees caluculated: $50

2000 trades | 2001 trades | 2002 trades | 2003 trades | 2004 trades | 2005 trades | Summary

System Description:

Market Sector:	Stock Indexes
Markets Traded:	SP ,
System Type:	Day Trading
Risk per Trade:	4-6 points
Transmission:	Tradestation
Trading Rule:	Not Disclosed
Required Capital:	$30,000
System Cost:	$199.00 Monthly Subscription

Description:
Compass is another S&P day trading system that tries to identify a trend in the morning market action. Once the system has identified a trend it looks to enter the market on a pullback in that trend â€" usually around midday. The system is not reliant on technical indicators, but instead looks for a basic trend while using Advancing/ Declining Issues and Up/Down volume numbers to determine the overall strength or weakness of the internals of the … Read More »

Statistical Summary:

Compass (SP)	Traded Since: 01/10/00
Profit/Loss Total:	$67,895.00
Rates of Return:	226.3167%
Avg Annual Return:	42.4344%
Total # of Trades:	543
Winning # of Trades:	269
Average Winning:	$1,271.67
Average Losing:	($1,000.68)
Profit Factor:	1.25
Sharpe Ratio*:	0.2407
Sterling Ratio*:	0.4774
Max Monthly DrawDown*:	($23,667.50)

*** See Definitions

Latest Trades:

Entry	Exit	Buy	Sell	P/L
04/18/05	04/18/05	1149.40	1144.80	($1,150.00)
04/15/05	04/15/05	1147.60	1157.50	$2,475.00
04/13/05	04/13/05	1175.50	1179.10	$900.00
04/12/05	04/12/05	1180.50	1175.50	($1,250.00)

View All Trades.

Access to unbiased and accurate information is essential in determining whether or not a trading program is appropriate for your investment portfolio. By logging in to the System Performance page at striker.com, you will be able to see comprehensive studies of each system, along with the real trading data. In order to help you evaluate systems and gain a more accurate picture of their actual performance, commissions have been included.

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- Trading Systems Ranking
- Correlation Table
- Systems Economic Study
- Analyst Trade Recommendations
- Daily Market Movers
- The Striker Report

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